

DZ20211119

***Key points**

Financial News

*State Administration of Market Regulation issued notice on cos. overseas anti-monopoly rules with overseas antitrust departments encouraged to be set up.

*The central politic bureau chaired meeting which emphasized to strengthen resilience and anti-shock ability of industries and to safeguard bottom-line of systematic financial risk with food, mining and infrastructure safety to be ensured. Political security shall be prioritized and to strengthen the strategic supporting role played by independent technology.

Industrial Economy

*Ministry of Foreign Affairs denied rumors saying China speed up replacement plan on U.S. and foreign technology.

*China anti-monopoly commission of the State Council issued anti-monopoly guidelines on active drug ingredients with related monopoly behavior to be prevented and under control.

*The carbon peak implementation plan of steel industry will be released and implemented in the short term, as said by executive president of China steel industrial association.

Co Focus

*Sanquan Food (002216 CH) announces to raise some products price by 3%-10%, effective from 1st Dec, 2021, due to hiking costs in raw material, labor, transportation and energy.

***Block Trade Info**

*Discount

-Ninebot (689009 CH) saw 13 block trade worth 351.1mn at 57yuan per share, 8.90pct discount from last closing.

-SMIC (688981 CH) saw 4 block trade worth 138mn at 52.99yuan per share, 2.90pct discount from last closing.

-3peak (688536 CH) saw 5 block trade worth 127mn at 747.06/751.07yuan per share, 7.05/7.54pct discount from last closing.

-Transsion Holdings (688036 CH) saw 9 block trade worth 1.1bn at 162.52/166.15yuan per share, 2/4.14pct discount from last closing.

-Huangma Tech (603181 CH) saw 24 block trade worth 319mn at 15.19yuan per share, 7.83pct discount from last closing.

-Keda Industrial Group (600499 CH) saw 1 block trade worth 804mn at 21.34yuan per share, 4pct discount from last closing.

-Haohua Chemical Sci&Tech (600378 CH) saw 1 block trade worth 125mn at 31.32yuan per share, 11.27pct discount from last closing.

*Flat

-Sanhua (002050 CH) saw 3 block trade worth 46.8mn at 23.24yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.7020trillion	Total Short Selling Balance	135.3billion
SH Margin Balance	0.8978trillion	SH Short Selling Balance	84.6billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688082	397mio	600016	3.2mio
603259	308mio	600233	3.0mio
600276	163mio	601398	1.7mio
688599	126mio	688082	1.3mio
600409	96mio	601600	1.0mio
SZ Margin Balance	0.8042trillion	SZ Short Selling Balance	50.7billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688082	397mio	600016	3.2mio
603259	308mio	600233	3.0mio
600276	163mio	601398	1.8mio
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***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.32		Northbound Net Cash Flow	-1.13	
Southbound Net Cash Flow	-0.29		Southbound Net Cash Flow	-0.18	
Top 5 Northbound Inflow			Top 5 Northbound Outflow		
Name	Market Value (mio cny)	% out of ttl share outstanding	Name	Market Value (mio cny)	% out of ttl share outstanding
002241	499	2.86	600276	436	1.26
002352	332	1.07	000858	397	0.48
300750	218	0.15	002027	321	3.01
300124	209	1.19	601318	310	0.34
300316	193	2.03	600104	211	0.87

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2111	50,106	-7,381	14,804	-9,269	15,099	-10,288
IF2112	75,633	34,353	73,834	10,887	86,353	12,049
IF2203	13,150	5,415	36,091	1,583	39,126	1,693
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2111	34,999	-3,599	11,584	-9,908	12,078	-9,455
IH2112	48,494	16,475	44,117	7,917	50,076	8,097
IH2203	9,158	3,734	12,177	1,181	15,444	853
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2111	44,840	1,474	13,487	-10,389	12,725	-11,902
IC2112	68,369	30,407	100,579	11,178	113,135	13,327
IC2203	15,330	5,303	61,462	1,109	70,175	1,265
IC2206	12,767	3,418	29,819	2,559	33,303	2,905

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2111	151028	29068	50929	-1047	52378	-1928
IO2112	88294	39956	60726	5203	64245	5741

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2112	22,521	-1,860	13,428	-2,008	14,362	-2,563
TS2203	14,900	4,914	18,489	3,264	19,699	3,234
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2112	42,176	969	31,730	-6,731	34,542	-5,833
TF2203	35,028	12,070	44,534	6,736	48,539	7,476
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2112	92,289	25,823	53,699	-12,470	58,015	-11,884
T2203	87,414	40,798	85,613	14,893	94,946	17,044

***Night Session Commodities Market (As of 02:30 am)**

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	ni2112	144,990.0	+2.18%	104,450	87,604
RBD Palm Olein	p2201	9,836.0	+1.51%	264,106	343,440
Natural Rubber	ru2201	14,710.0	+1.45%	94,851	132,871
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Hot-rolled Coil	hc2201	4,262.0	-3.27%	287,600	529,716
Coke	j2201	2,709.5	-2.78%	9,720	21,131
EG	eg2201	4,905.0	-2.72%	132,240	218,704

Commodities (night session):

* The tight inventory and rising demand led to the rise of global crude oil price. December NYMEX crude oil contract went up 0.99% to closed at \$78.32/b, December Brent contract rose 1.02% to closed at \$81.1/b, INE crude oil active contract quoted 0.12% lower to closed at 499.5 yuan/b.

* COMEX gold futures closed at \$1860.6/oz (down 0.51%). SHFE gold active contract closed at 382.52 yuan/gram (down 0.35%).

* Metals mostly went up. LME aluminum up 0.29%, copper up 0.78%, whereas zinc down 0.8%. SHFE metals saw diverge performance, aluminum down 0.59%, bond up 0.38%, bonded copper up 0.25%, zinc down 0.15%.

* Commodity futures performed mixed. Energy & chemistry sector saw diverge performance, with rubber up 1.45%, PVC up 1.34%, TSR 20 up 0.91%, EG down 2.72%, polyester staple fiber down 1.25%. Black series all closed down, hot-rolled coil down 3.27%, coke down 2.78%, iron ore down 1.72%, coking coal down 1.71%. Agriculture commodity futures saw diverge performance, RBD palm olein up 1.51%, corn starch up 1.19%, No.2 soybeans up 0.96%, whereas white sugar down 0.7%.

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