

DZ20231027

Industrial Economy

*Shan Xi Province accelerate the construction of unconventional natural gas bases, with unconventional natural gas production of 10.52 billion cubic meters in the first three quarters, up 7.8% y/y, which is close to the level of last year and has set a new record for production in the same period in history.

*MIIT publicly solicited opinions on the “Interim Measures for the gradient cultivation and management of green factories”, which pointed out to stimulate the endogenous power of green manufacturing for enterprises, play a benchmark demonstration role in green manufacturing, and promote green low-carbon transformation and upgrading in industries and regions.

*MoC issued announcement on optimizing and adjusting temporary export control measures for graphite items, among which three highly sensitive graphite items are officially included in the control list while temporary control of 5 low-sensitive graphite items was lifted.

Financials

*Premier Li Qiang of the State Council attended the 22nd meeting of the Council of Heads of Government of the member states of the Shanghai Cooperation Organization, whom proposed to jointly promote the acceleration of economic recovery, build a safe and efficient transportation system through cooperation, continuously promote trade and investment liberalization and facilitation,

Data

*CPCAAUTO: It is expected that October retail sales of narrow passenger cars of 2.02mio units, up 0.1% m/m and up 9.5% y/y, with the retail sales of NEV about 750k units, up 0.9% m/m and up 34.6% y/y, with a penetration rate of 37.1%.

Oct 26 Block Trade Info

*Discount

- Sanan Optoelectronics (600703 CH) saw 1 block trades worth 212.25mn at 14.15yuan per share, 1.94pct discount from last closing.

*Flat

- Ping An Insurance (601318 CH) saw 1 block trades worth 138.06mn at 45.70yuan per share, flat from last closing.

- Hengli Hydraulic (601100 CH) saw 1 block trades worth 74.22mn at 56.10yuan per share, flat from last closing.

- Moutai (600519 CH) saw 1 block trades worth 132.44mn at 1672.23yuan per share, flat from last closing.

- BYD (002594 CH) saw 3 block trades worth 68.00mn at 238.61yuan per share, flat from last closing.
- Rongsheng Petrochemical (002493 CH) saw 1 block trades worth 79.68mn at 11.16yuan per share, flat from last closing.
- Hengyi Petrochemical (000703 CH) saw 1 block trades worth 60.01mn at 7.06yuan per share, flat from last closing.
- Midea (000333 CH) saw 1 block trades worth 60.91mn at 52.51yuan per share, flat from last closing.

***Premium**

- Zangge Mining (000408 CH) saw 1 block trades worth 90.05mn at 22.50yuan per share, 2.37pct premium from last closing.

***Margin Trade**

<i>Total Margin Balance</i>	1.5395 trillion	<i>Total Short Selling Balance</i>	81.9 billion
<i>SH Margin Balance</i>	0.8125 trillion	<i>SH Short Selling Balance</i>	51.3 billion
<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
600733	114mio	601006	22.4mio
600809	108mio	601988	4.8mio
603985	70.1mio	600029	4.6mio
603123	63.7mio	600703	3.6mio
600839	58.6mio	600900	2.2mio
<i>SZ Margin Balance</i>	0.7267 trillion	<i>SZ Short Selling Balance</i>	30.6 billion
<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
300750	138mio	300432	3.8mio
000063	121mio	002681	1.9mio
000625	118mio	300383	1.9mio
002236	95.0mio	300123	1.8mio
000977	91.5mio	300136	1.3mio

***Connection Trade**

SH-HK Connection (bn cny)		SZ-HK Connection (bn cny)	
Northbound Net Cash Flow	+0.813	Northbound Net Cash Flow	+0.414
Southbound Net Cash Flow	+1.694	Southbound Net Cash Flow	+0.534

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
002230	306	2.78	600519	349	0.17
601398	199	0.12	000333	203	0.55
002594	199	0.29	688111	175	1.25
601288	189	0.15	603160	160	4.59
300015	187	1.21	600887	158	0.95

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	89,797	-1,900	65,523	3,156	76,777	3,812
IF2312	39,554	-5,173	95,001	1,843	133,679	2,840
IF2403	9,048	-3,900	19,897	407	25,891	293
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	50,510	-3,525	35,575	-64	43,542	179
IH2312	23,029	-3,450	41,309	-1,140	61,833	-993
IH2403	6,280	-1,935	8,082	-209	11,682	-215
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	62,936	5,563	65,329	1,814	65,164	1,959
IC2312	27,251	-2,588	105,443	375	113,216	791
IC2403	15,221	1,742	57,133	-201	65,571	-130
IC2406	9,858	-675	14,214	1,793	15,508	2,099
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	65,106	11,495	49,643	2,569	53,673	3,289
IM2312	32,241	4,498	77,872	2,310	81,598	2,255
IM2403	16,000	908	40,229	221	43,617	-253
IM2406	8,013	-3,132	12,758	1,300	14,195	1,559

***Index Options**

Position of Top 20 members (Unit lots)
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CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	113092	-22341	59829	-530	66229	421
IO2312	20606	1355	45227	222	54483	905
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	105862	12659	31551	1239	35771	1521
MO2312	16668	-1315	28084	196	32893	493
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	48028	-16116	30787	-150	34144	107
HO2312	8285	-3119	24130	237	26476	133

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	73,432	-52,657	60,879	-1,084	64,947	-542
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	99,266	-83,695	98,963	356	99,163	1,451
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	122,844	-83,634	152,990	-822	144,481	-2,353
T2403	9,025	-3,612	12,786	1,014	13,069	1,222
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	37,948	-37,674	27,810	-805	29,597	-949

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2401	7,232.0	+1.46%	257,561	450,434
No.2 Soybeans	B2311	4,481.0	+1.29%	18,149	20,632
Soybean Oil	Y2401	7,964.0	+1.14%	310,391	522,015
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2312	211,110.0	-1.71%	37,662	37,100
Bleached Softwood Kraft Pulp	SP2401	5,934.0	-1.43%	250,631	262,700
Crude Oil	SC2312	659.8	-1.09%	154,081	29,980

*** Commodities (night session):**

* Global crude oil price closed down collectively. December NYMEX crude oil contract down 2.21% to closed at \$83.50/b, January Brent contract down 1.87% to closed at \$87.45/b. INE crude oil active contract down 1.09% to 659.8 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.01% and closed at \$1995/oz. SHFE gold active contract up 0.26% and closed at 476.96 yuan/gram.

* Metals closed down mostly, LME tin down 2.28%, LME zinc down 2.02%, LME nickel down 1.7%. LME lead up 0.46% on the contrast. SHFE tin down 1.71%, SHFE nickel down 0.79%, SHFE zinc down 0.76%.

* Commodity futures closed mixed. Chemistry and energy products closed down mostly, wood pulp down 1.43%. Black series closed up mostly. Agricultural products closed up collectively, RBD palm olein up 1.46%, No.2 soybeans up 1.29%, soybean oil up 1.14%.

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