

DZ20231030

Xi's Emphasis

\*General Secretary of the Central Committee Xi Jinping presided over the meeting to review the "Opinions on Further Promoting the Comprehensive Revitalization of Northeast China in the New Era and Achieve New Breakthroughs in Several Policy Measures".

Financials

\*National Council of Social Security Fund organized the 2023 domestic investment manager symposium in Chengdu, which pointed out that A-shares have entered the window period of long-term allocation of value, give full play to the role of institutional investors and long-term funds to serve the implementation of national strategies and help the steady development of the capital market while seizing investment opportunities.

\*CSRC released the "Decision on Amending the Standards for the Content and Formature of Public Issuance of Securities for Company Information Disclosure", which extends the financial information validity period of restructuring projects involving share issuance, promotes listed companies to reduce restructuring costs and accelerate restructuring process.

Industrial Economy

\*PBoC held a mobilization and deployment meeting to improve the payment service level of overseas personnel coming to China, which pointed out to actively promote the establishment of foreign mobile payment business and domestic use of overseas electronic wallets.

\*National Energy Administration released the "Specialized Work Plan for Undue Market Intervention in the Development of New Energy and Pumped Storage", which pointed out to focus on wind power, photovoltaics, and pumped storage development projects organized by various local organizations since January 1st, 2023.

\*China Electronic Corporation newly 8-channel brain-electric collection domestic chip successfully developed which has completely independent intellectual property rights and can be aimed at non-invasive brain-computer interfaces and multimodal neuroelectric physiology equipment.

\*The State Administration for Financial Regulation issued a notice on promoting standardized operation and compliance management of financial leasing companies, which encourage golden lease companies to explore business models that support the manufacture and use of equipment assets such as integrated circuit equipment.

Oct 27 Block Trade Info

\*Discount

- Sanan Optoelectronics (600703 CH) saw 1 block trades worth 283.00mn at 14.15yuan per share, 1.94pct discount from last closing.

- Guangwei Composites (300699 CH) saw 1 block trades worth 51.74mn at 25.87yuan per share, 0.58pct discount from last closing.

\*Flat

- Hengli Hydraulic (601100 CH) saw 1 block trades worth 74.30mn at 58.05yuan per share, flat from last closing.

- Wanhua Chemical (600309 CH) saw 1 block trades worth 74.06mn at 87.85yuan per share, flat from last closing.

- Focus (002027 CH) saw 1 block trades worth 42.20mn at 6.97yuan per share, flat from last closing.

- Midea (000333 CH) saw 1 block trades worth 158.91mn at 53.74yuan per share, flat from last closing.

\*Premium

- Piotech (688072 CH) saw 2 block trades worth 55.50mn at 250.00yuan per share, 1.42pct premium from last closing.

**\*Margin Trade (SZ Margin Trade Data Not Released)**

<b>Total Margin Balance</b>	1.5395 trillion	<b>Total Short Selling Balance</b>	81.9 billion
<b>SH Margin Balance</b>	0.8102 trillion	<b>SH Short Selling Balance</b>	52.2 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600895	177mio	512000	60.5mio
600919	119mio	512170	12.0mio
601838	100mio	512880	10.6mio
518880	91.2mio	512010	7.8mio
601318	90.6mio	588000	5.5mio
<b>SZ Margin Balance</b>	0.7267 trillion	<b>SZ Short Selling Balance</b>	30.6 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
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	+1.898		Northbound Net Cash Flow	+2.770	
Southbound Net Cash Flow	+1.661		Southbound Net Cash Flow	+0.750	
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
002466	524	6.10	600809	416	1.40
600900	225	0.41	300760	266	0.85
601012	216	1.19	600919	256	1.99
002594	208	0.30	000063	249	2.03
002460	206	2.34	300124	240	1.44

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	105,393	16,148	64,568	-700	76,217	-127
IF2312	52,139	12,969	96,290	1,394	133,357	-322
IF2403	10,930	2,385	19,810	-87	26,109	221
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	60,292	9,795	37,356	2,079	45,352	1,837
IH2312	32,234	9,834	43,328	2,019	64,214	2,393
IH2403	7,690	1,501	8,323	241	12,099	462
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	78,643	16,539	64,246	-794	65,105	500
IC2312	41,874	15,527	107,059	1,882	115,831	2,820
IC2403	16,840	2,690	56,292	-841	64,705	-866
IC2406	11,548	2,509	16,573	2,463	18,239	2,879
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	75,104	10,360	46,550	-2,895	50,762	-2,911
IM2312	37,460	5,867	76,220	-1,652	80,750	-848
IM2403	20,907	5,417	40,424	1,257	43,999	382

IM2406	12,045	4,386	15,682	2,989	17,242	3,077
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**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	187634	74680	57454	-2375	62143	-4019
IO2312	24798	4404	46054	1374	54881	398
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	163050	58046	31276	100	35629	-104
MO2312	24180	7695	27983	-101	32883	-10
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	80562	32588	30491	-151	34083	-25
HO2312	10757	3104	24123	61	26702	228

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	75,564	5,034	59,421	-1,458	63,207	-1,740
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	95,499	-1,809	96,317	-2,646	96,345	-2,818
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	119,423	-1,358	152,301	-689	144,091	-390
T2403	9,687	1,128	13,186	409	13,447	429
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	48,616	11,131	27,503	-307	29,145	-256

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Ethenylbenzene	EB2312	8,662.0	+2.56%	270,150	286,164
Iron Ore	I2401	895.0	+1.94%	186,987	920,282
Crude Oil	SC2312	673.9	+1.54%	190,074	27,504
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Natural Rubber	RU2401	14,140.0	-2.58%	284,082	186,683

TSR 20	NR2401	10,770.0	-2.05%	46,083	102,171
Polished Round-Grained Rice	RR2312	3,543.0	-0.64%	8,490	19,316

**\* Commodities (night session):**

\* Global crude oil price closed up collectively. December NYMEX crude oil contract up 2.34% to closed at \$85.16/b, January Brent contract up 2.15% to closed at \$88.92/b. INE crude oil active contract up 1.54% to 673.9 yuan/b.

\* Precious metals closed up collectively, COMEX gold active contract up 0.95% and closed at \$2016.3/oz. SHFE gold active contract up 1.25% and closed at 481.94 yuan/gram.

\* Metals closed up collectively, LME nickel up 1.47%, LME copper up 1.32%, LME zinc up 1.27%, LME aluminum up 1.27%. SHFE aluminum up 1.43%, SHFE zinc up 1.43%, SHFE tin up 1.05%, bonded copper up 1%.

\* Commodity futures closed up mostly. Chemistry and energy products closed up collectively, EB up 2.56%, LPG up 1.18%, PP up 1.07%. Black series closed up collectively, iron ore up 1.94%, coking coal up 1.37%. Agricultural products closed up mostly, soybean meal up 1.2%, No.2 soybeans up nearly 1%.



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