

DZ20231103

Industrial Economy

*MIIT issued the “Guiding Opinions on the Innovative Development of Humanoid Robots”, proposing that by 2025, the initial establishment of the humanoid robot innovation system will make breakthroughs in a batch of key technologies such as “brain, limbs”, ensuring safe and effective supply of core components. By 2027, the humanoid robot technology innovation capability has significantly improved, forming a safe and reliable industrial chain system, build an internationally competitive industrial ecosystem, and achieve world-class comprehensive strength.

*MIIT solicited opinions on the “Implementation Plan for High-Quality Development of Green Building Materials Industry”, which proposes that by 2025, the annual revenue of green building materials will exceed 260 billion yuan, with an average annual growth rate of over 15% from 2023 to 2025.

*Chinese scientists made significant breakthroughs in the mechanism research of nickel-based superconductors, it proposed for the first time internationally a multi-track model of double-layer nickel-oxygen superconductive body and analyzed its electromagnetic properties.

Financials

*MoC: Research and promote the rational reduction of the negative list of foreign investment access, completely cancel the restrictions on foreign investment access in the manufacturing industry, expand access to foreign markets in modern service industries, strive to break through hidden barriers that affect foreign investment access, and ensure that domestic and foreign capital enter fields outside the negative list equally according to law.

Data

*CPCAAUTO: It is estimated that the wholesale sales of new energy passenger vehicles in October will be 890k units, up 32% y/y and up 7% m/m respectively.

Nov 2 Block Trade Info

*Discount

- Sanan Optoelectronics (600703 CH) saw 1 block trades worth 267.69mn at 14.47yuan per share, 1.90pct discount from last closing.
- Huayi Group (600623 CH) saw 2 block trades worth 216.50mn at 6.73yuan per share, 3.03pct discount from last closing.
- Topsec Tech (002212 CH) saw 9 block trades worth 229.45mn at 8.47-9.10yuan per share, 1.83-8.63pct discount from last closing.

*Flat

- Zijin Mining Group (601899 CH) saw 1 block trades worth 61.05mn at 12.21yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5507 trillion	Total Short Selling Balance	80.2 billion
SH Margin Balance	0.8160 trillion	SH Short Selling Balance	50.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601127	100mio	601006	8.2mio
603108	82.2mio	601012	7.0mio
600335	68.1mio	601099	3.7mio
603000	39.3mio	601992	2.8mio
600733	38.7mio	601288	2.7mio
SZ Margin Balance	0.7344 trillion	SZ Short Selling Balance	29.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000625	148mio	002505	6.7mio
002456	114mio	000002	4.0mio
300337	101mio	300393	1.9mio
300630	101mio	002131	1.8mio
002151	73.3mio	300655	1.5mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.959		Northbound Net Cash Flow	+0.722	
Southbound Net Cash Flow	+0.587		Southbound Net Cash Flow	+0.352	
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
600519	699	0.31	002594	399	0.58
600900	235	0.42	000625	282	1.89
000858	229	0.37	002466	197	2.24
000568	210	0.64	300308	166	2.42
300136	193	7.52	603501	142	1.13

***Index Futures**

Position of Top 20 members (Unit lots)

CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	67,404	-4,748	57,387	-2,648	67,188	-3,077
IF2312	33,044	1,106	94,735	882	132,837	354
IF2403	6,401	-1,232	19,149	-233	25,318	-313
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	40,321	-6,887	31,370	-1,777	39,438	-1,625
IH2312	22,972	-1,568	42,175	-405	62,735	-263
IH2403	5,428	-85	8,374	509	12,389	443
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	48,277	-383	57,846	-697	58,848	-305
IC2312	22,399	-894	106,271	318	114,413	-85
IC2403	8,732	461	55,898	426	63,883	390
IC2406	5,957	-234	19,240	456	20,794	366
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	48,810	147	44,090	1,703	47,592	1,363
IM2312	25,485	1,287	74,270	74	79,588	192
IM2403	10,890	-818	40,789	1,012	43,017	824
IM2406	6,443	1,558	19,608	1,254	21,875	1,710

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	94020	12454	58008	-401	64834	248
IO2312	14815	510	47052	232	55570	-72
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	80026	12449	33032	797	38433	1285
MO2312	16844	6269	30599	960	35654	1261
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	44958	277	32024	-204	35758	-578
HO2312	6175	2077	25241	575	28036	530

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	49,200	-37,681	53,546	-1,791	57,066	-1,348

5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	80,817	-18,952	91,101	-1,276	95,077	-355
TF2403	8,403	-168	12,946	1,626	12,735	1,420
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	110,569	-18,457	144,074	-1,945	139,165	-1,547
T2403	15,820	-2,276	18,994	1,390	18,674	1,500
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	37,226	-3,859	26,472	243	28,195	-349

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2401	1,862.0	+3.65%	110,251	166,011
Coke	J2401	2,492.0	+3.38%	28,848	47,179
Soda Ash	SA401	1,790.0	+3.23%	438,036	924,612
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Low Sulfur Fuel Oil	LU2401	4,560.0	-1.02%	58,180	33,491
LPG	PG2312	5,220.0	-0.67%	120,746	86,368
Zinc	ZN2312	21,335.0	-0.61%	87,423	86,835

*** Commodities (night session):**

* Global crude oil price closed up collectively. December NYMEX crude oil contract up 2.54% to closed at \$82.48/b, January Brent contract up 2.69% to closed at \$86.91/b. INE crude oil active contract up 0.61% to 655.1 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.29% and closed at \$1993.3/oz. SHFE gold active contract down 0.01% and closed at 478.38 yuan/gram.

* Metals closed mixed, LME lead up 1.14%, LME copper up 0.86%, LME zinc down 0.8%, LME nickel down 0.66%. SHFE lead up 1.10%, SHFE zinc down 0.61%, SHFE aluminum down 0.60%.

* Commodity futures closed up collectively. Chemistry and energy products closed up mostly, soda ash up 3.23%, glass up 1.7%, methanol up 1.34%. Black series closed up collectively, coking coal up 3.65%, coke up 3.38%. Agricultural products closed up collectively, RBD palm olein up 1.44%, No.2 soybeans up 1.27%, soybean oil up 1.02%.

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