

DZ20231106

Financials

*CSRC with other departments jointly issue the “Action Plan for Capital Market Investment-side Reform”, which proposed to actively promote social security funds, basic pension insurance funds and other types of medium and long-term funds to broaden the source of funds and increase the proportion of equity asset investment.

*CSRC: Support top securities companies to become better and stronger through mergers and acquisitions and other means to build a first-class investment bank, further expand the scope of REITs pilot projects and cover infrastructure fields such as water conservancy and new infrastructure, actively cooperate with relevant departments to continue to study and promote several new important measures in guiding medium to long term funds into the market.

Industrial Economy

*State Council Premier Li Qiang presided over the executive meeting studied and promoted the high-quality development of the rare earth industry.

*MoC issued the “Guiding Opinions on Strengthening Brand Construction in the Business Sector”, proposing to cultivate and build a group of new consumer brand innovation cities that lead new trends in brand development and a new track of consumption upgrading by 2025.

*Beijing Humanoid Robot Innovation Center was officially registered, marking the establishment of China’s first provincial-level Humanoid Robot Innovation Center.

International Relationship

*President Xi Jinping held a video meeting with German Premier Scholz, whom emphasized to deepen cooperation with the German with a solid foundation and broad prospects.

Nov 3 Block Trade Info

*Discount

- Sansure Biotech (688289 CH) saw 1 block trades worth 156.75mn at 13.32yuan per share, 19.42pct discount from last closing.

*Flat

- Zijin Mining Group (601899 CH) saw 1 block trades worth 127.78mn at 12.17yuan per share, flat from last closing.

- Moutai (600519 CH) saw 3 block trades worth 260.89mn at 1811.24yuan per share, flat from last closing.

- Inovance Tech (300124 CH) saw 1 block trades worth 56.97mn at 62.47yuan per share, flat from last closing.

- Focus Media (002027 CH) saw 1 block trades worth 64.03mn at 6.88yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5469 trillion	Total Short Selling Balance	79.9 billion
SH Margin Balance	0.8132 trillion	SH Short Selling Balance	50.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600418	103mio	512200	5.3mio
603220	94.0mio	512890	5.3mio
601127	81.7mio	510300	4.1mio
601901	75.3mio	512980	3.0mio
513130	75.1mio	513180	2.9mio
SZ Margin Balance	0.7334 trillion	SZ Short Selling Balance	29.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000676	305mio	000001	9.2mio
000100	183mio	000002	3.6mio
002436	137mio	300024	2.1mio
000158	135mio	002505	1.9mio
002456	130mio	000917	1.8mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+2.804		Northbound Net Cash Flow	+4.304	
Southbound Net Cash Flow	+0.520		Southbound Net Cash Flow	+0.638	
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
002594	472	0.69	603501	535	4.31
300059	289	1.21	300750	268	0.33
600900	281	0.50	002475	224	0.99
600519	272	0.12	601688	181	1.24
600030	250	0.78	600418	157	4.07

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	81,239	13,975	61,989	4,707	71,298	4,851
IF2312	38,206	5,759	95,990	1,255	134,300	1,463
IF2403	10,879	4,719	19,967	818	26,036	718
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	47,013	6,692	33,064	1,828	40,504	1,256
IH2312	24,314	2,105	42,468	293	62,741	65
IH2403	6,750	1,773	8,614	240	12,400	46
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	63,676	15,728	59,969	2,123	61,279	2,550
IC2312	31,430	9,557	106,945	674	116,404	1,991
IC2403	12,058	4,079	55,683	-215	64,509	626
IC2406	7,098	1,338	20,029	800	21,947	1,153
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	65,803	17,140	46,197	2,331	49,592	2,102
IM2312	33,100	8,610	76,044	1,774	81,993	2,405
IM2403	14,657	4,089	40,771	-18	43,381	365
IM2406	8,698	3,009	19,663	55	22,513	682

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	129885	36406	56749	-1259	62971	-1863
IO2312	14222	-34	47520	468	55540	-30
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	122716	42908	33467	639	38717	284
MO2312	19133	2881	30619	20	35911	257
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	60238	15766	31538	-486	34647	-1079
HO2312	8509	2494	24864	-377	27732	-304

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

TS2312	51,811	3,472	52,383	-1,163	55,945	-1,105
TS2403	10,201	3,869	8,947	1,987	10,004	1,985
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	74,439	-4,772	90,087	-1,014	93,588	-1,489
TF2403	8,547	999	13,876	1,098	13,386	967
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	89,922	-19,428	142,259	-1,815	137,414	-1,359
T2403	16,371	2,311	21,107	2,347	20,472	2,188
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	38,127	1,216	26,281	-158	28,163	-7

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA401	1,818.0	+2.6%	434,150	925,413
Bleached Softwood Kraft Pulp	SP2401	6,188.0	+2.11%	259,287	240,718
Coking Coal	JM2401	1,893.0	+2.05%	57,079	168,205
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Ethenylbenzene	EB2312	8,547.0	-1.57%	236,080	257,474
Crude Oil	SC2312	643.3	-1.23%	202,907	29,526
TSR 20	NR2401	10,760.0	-1.1%	36,502	106,637

*** Commodities (night session):**

* Global crude oil price closed down collectively. December NYMEX crude oil contract down 1.9% to closed at \$80.89/b, January Brent contract down 1.95% to closed at \$85.16/b. INE crude oil active contract down 1.23% to 643.3 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.32% and closed at \$1999.9/oz. SHFE gold active contract up 0.21% and closed at 478.86 yuan/gram.

* Metals closed up collectively, LME lead up 2.33%, LME tin up 1.79%, LME zinc up 1.51%, LME aluminum up 1.3%. SHFE tin up 0.93%, SHFE nickel up 0.89%, SHFE lead up 0.51%.

* Commodity futures closed up mostly. Chemistry and energy products closed mixed, soda ash up 2.6%, wood pulp up 2.11%, methanol up 1.48%. Black series closed up collectively, coking coal up 2.05%, coke up 1.29%, steel rebar up 1.19%. Agricultural products closed up collectively, rapeseed meal up 1.19%, soybean meal and corn starch up nearly 1%.

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