

DZ20231115

Industrial Economy

*The China Association of Audiovisual and Digital Publishing publicly solicited opinions on the group standard of “Application Guidelines for Generating Artificial Intelligence Technology in the Publishing Industry”.

*The Industry Department of the NDRC investigated the development of rare earths, petrochemicals and other industries in Jiangxi Province, in order to accelerate the promotion of domestic development iron ore project development and improvement iron ore resource guarantee capability.

*Guangzhou optimized personal housing provident fund loans. The housing provident fund implements the policy of “recognizing housing without repaying loans”, and the minimum down payment ratio for first-time home loans is 20%.

*Ministry of Water Resource Minister Li Guoying presided over a party group meeting, which emphasized to accelerate the construction of digital twin sea rivers, improve the flood control capacity of the sea basin as a whole.

Financials

*PBoC: Building a credit system that covers the entire society and promoting high-quality development of the credit industry, which is an important link in strengthening financial supervision, optimizing financial services, and preventing and resolving risks.

Nov 14 Block Trade Info

*Discount

- Amoytop Biotech (688278 CH) saw 1 block trades worth 414.96mn at 34.58yuan per share, 20.85pct discount from last closing.
- United Imaging Healthcare (688271 CH) saw 1 block trades worth 150.28mn at 96.46yuan per share, 21.44pct discount from last closing.
- Jinko Solar (688223 CH) saw 18 block trades worth 88.75mn at 9.20yuan per share, 11.96pct discount from last closing.
- Sanan Optoelectronics (600703 CH) saw 1 block trades worth 220.95mn at 14.73yuan per share, 1.73pct discount from last closing.
- Sinocera Functional Material (300285 CH) saw 1 block trades worth 117.97mn at 22.43yuan per share, 10.53pct discount from last closing.
- Offen Education (002607 CH) saw 2 block trades worth 98.98mn at 3.89yuan per share, 11.39pct discount from last closing.

*Flat

- Zijin Mining (601899 CH) saw 1 block trades worth 185.07mn at 11.86yuan per share, flat from last closing.
- CATL (300750 CH) saw 2 block trades worth 328.42mn at 183.68yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5811 trillion	Total Short Selling Balance	80.9 billion
SH Margin Balance	0.8304 trillion	SH Short Selling Balance	51.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601995	450mio	601881	35.1mio
601881	393mio	600010	6.6mio
688327	190mio	601988	4.4mio
600418	155mio	601995	3.1mio
601166	124mio	600157	2.1mio
SZ Margin Balance	0.7504 trillion	SZ Short Selling Balance	29.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000063	354mio	002238	2.9mio
000034	255mio	000519	2.2mio
301236	213mio	002460	1.2mio
300364	190mio	002217	1.2mio
000519	179mio	000625	1.0mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.684		Northbound Net Cash Flow	-0.425	
Southbound Net Cash Flow	+0.398		Southbound Net Cash Flow	+0.965	
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
000651	231	1.26	601318	511	0.66
002475	209	0.91	600900	265	0.48
300308	146	1.74	601166	221	0.71
300760	133	0.39	300059	215	0.86
301236	132	3.06	601138	182	0.57

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	76,417	7,995	43,481	-6,016	47,711	-7,629
IF2312	54,928	15,613	106,207	6,491	146,694	8,217
IF2403	12,089	947	23,648	1,129	31,897	1,581
IF2406	4,889	380	9,533	764	13,509	1,129
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	42,190	5,879	24,877	-2,191	29,157	-3,247
IH2312	28,629	5,851	49,160	4,290	71,429	5,114
IH2403	5,648	663	9,180	708	14,007	856
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	60,938	5,762	38,288	-6,195	39,684	-7,411
IC2312	49,040	12,762	115,807	3,901	125,653	4,570
IC2403	15,376	2,248	59,605	1,141	67,833	1,216
IC2406	11,618	2,944	29,321	2,457	31,495	2,425
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	57,235	4,053	29,387	-2,462	31,128	-3,896
IM2312	46,183	6,044	85,929	3,206	93,875	4,002
IM2403	17,336	3,075	45,854	2,587	48,091	2,029
IM2406	10,780	3,230	25,728	1,471	28,639	1,578

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	110196	3492	50834	-834	57903	-539
IO2312	27779	691	58519	2408	66576	2857
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	140266	30199	30362	-1595	36437	-1620
MO2312	37982	15030	38324	1045	43189	625
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	47277	-5942	28916	-749	31811	-595

HO2312	10673	1243	28122	545	30884	545
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***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	61,853	-10,063	46,513	-1,978	50,165	-2,376
TS2403	37,267	10,107	21,509	2,514	24,155	2,683
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	110,046	19,343	78,957	-5,769	83,200	-6,214
TF2403	33,087	5,961	30,654	4,325	31,597	4,237
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	136,195	23,993	125,577	-6,384	124,178	-3,527
T2403	56,323	15,181	47,742	6,476	44,717	3,979
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	47,519	93	24,548	-1,744	25,119	-2,209
TL2403	12,780	1,663	11,545	620	12,516	415

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2401	994.0	+3.33%	301,378	910,721
Coke	J2401	2,655.0	+3.13%	19,895	48,773
Coking Coal	JM2401	2,052.0	+3.01%	66,497	158,178
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2312	600.6	-0.2%	105,361	22,547
LPG	PG2312	5,248.0	-0.02%	96,155	57,303

*** Commodities (night session):**

* Global crude oil price closed down slightly. December NYMEX crude oil contract down 0.06% to closed at \$78.21/b, January Brent contract down 0.11% to closed at \$82.43/b. INE crude oil active contract down 0.20% to 600.6 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.87% and closed at \$1967.2/oz. SHFE gold active contract up 0.57% and closed at 472.68 yuan/gram.

* Metals closed up collectively, LME zinc up 2.12%, LME lead up 1.82%, LME tin up 1.03%. SHFE zinc up 1.02%, SHFE nickel up 0.76%, SHFE aluminum up 0.61%.

* Commodity futures saw strong performance. Chemistry and energy products closed up collectively, bitumen up 2.04%, fuel oil up 1.48%, low sulfur fuel oil up 1.42%. Black series performed strong, iron ore up 3.33%, coke up 3.13%, coking coal up 3.01%. Agricultural

products closed up collectively, RBD palm olein up 2.51%, soybean oil up 1.71%, rapeseed oil up 1.58%.

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