

DZ20231102

***Margin Trade**

Total Margin Balance	1.5530 trillion	Total Short Selling Balance	81.8 billion
SH Margin Balance	0.8155 trillion	SH Short Selling Balance	52.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	528mio	601012	6.9mio
601127	239mio	600839	1.5mio
603985	141mio	601328	1.5mio
601099	121mio	600900	1.4mio
601012	105mio	601398	1.3mio
SZ Margin Balance	0.7348 trillion	SZ Short Selling Balance	30.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000725	132mio	000589	2.7mio
000021	117mio	300709	0.9mio
002558	96.3mio	002206	0.9mio
000676	86.6mio	000021	0.9mio
300750	83.5mio	002558	0.8mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.362		Northbound Net Cash Flow	-2.445	
Southbound Net Cash Flow	+1.573		Southbound Net Cash Flow	+0.661	
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	1150	0.54	002594	677	0.98
000568	317	1.00	000725	316	2.11
000858	262	0.43	603501	203	1.56
601288	233	0.19	000338	177	1.46
600900	227	0.41	600031	172	1.40

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	72,255	4,988	60,109	622	70,265	196
IF2312	33,512	1,646	93,853	959	132,483	661
IF2403	7,903	2,113	19,382	243	25,631	371
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	47,406	7,680	33,418	85	41,301	-653
IH2312	24,867	5,439	42,580	474	63,019	-490
IH2403	5,577	570	7,909	-31	12,039	140
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	49,325	-2,292	58,543	-3,369	59,169	-3,011
IC2312	23,426	-125	105,953	1,109	114,498	1,295
IC2403	8,952	-1,500	55,472	49	63,493	-307
IC2406	6,815	815	18,784	-161	20,428	42
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	48,687	-5,102	42,439	-1,153	46,381	-1,938
IM2312	24,681	-2,459	74,196	19	79,396	385
IM2403	11,783	-2,130	39,777	-454	42,193	-189
IM2406	5,373	-2,364	18,504	187	20,165	425

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	81998	-9008	58409	29	64586	1074
IO2312	15014	471	46865	-493	55642	-296
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	67736	-24320	32374	-15	37204	373
MO2312	10757	-4604	29639	185	34393	89
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	45567	10133	32381	-766	36345	-422
HO2312	4360	-2211	24691	386	27506	260

***Treasury Futures**

Position of Top 20 members (Unit lots)

2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	88,372	31,261	55,337	-1,640	58,437	-2,068
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	101,109	690	92,377	-2,483	95,432	-2,083
TF2403	9,384	577	11,371	1,314	11,438	955
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	131,382	595	147,000	-2,101	141,822	-537
T2403	19,745	5,038	17,612	2,832	17,412	2,193
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	41,632	-1,056	26,283	-272	28,635	-177

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Zinc	ZN2312	21,505.0	+2.5%	178,684	91,755
Fuel Oil	FU2401	3,332.0	+1.49%	403,111	239,242
No.2 Soybeans	B2312	4,479.0	+1.22%	34,057	47,429
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coke	J2401	2,386.0	-2.25%	18,623	44,840
Coking Coal	JM2401	1,779.0	-1.93%	60,194	159,602
Crude Oil	SC2312	641.9	-1.53%	160,028	30,666

*** Commodities (night session):**

* Global crude oil price closed down slightly. December NYMEX crude oil contract down 0.15% to closed at \$80.90/b, January Brent contract down 0.14% to closed at \$84.90/b. INE crude oil active contract down 1.53% to 641.9 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 0.15% and closed at \$1991.3/oz. SHFE gold active contract down 0.28% and closed at 477.94 yuan/gram.

* Metals closed mixed, LME zinc up 2.78%, LME lead up 1.18%, LME aluminum down 0.6%, LME tin down 0.33%. SHFE zinc up 2.50%, SHFE lead up 0.40%, SHFE nickel up 0.23%.

* Commodity futures closed mixed. Chemistry and energy products closed mixed, fuel oil up 1.49%, low sulfur fuel oil up 1.13%, LPG up 1.08%. Black series closed down mostly, coke down 2.25%, coking coal down 1.93%. Agricultural products closed up mostly, No.2 soybeans up 1.22%, soybean meal up 1.09%.

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