

DZ20231107

#### Industrial Economy

\*Ministry of Culture and Tourism researched and formulated the “Work Plan for Action on Clouding in the Internet Online Service Industry”, which proposed to build a number of innovative places in the cloud industry, continuously replicate and promote them to the entire industry, e-sports hotels and other fields.

\*The ninth batch of national organization drug centralized procurement with quantity has produced tentative selection results in Shanghai. This centralized procurement has successfully purchased 41 types of drugs, with an average price reduction of 58% for selected drugs.

\*NDRC issued the “National Carbon Peak Pilot Construction Plan”, which proposed that by 2025, positive progress will be made in the work of carbon peaking and carbon neutrality in pilot cities and parks.

\*Hangzhou is the first city to legislate for digital trade and will implement inclusive and prudent regulatory policies, the “Digital Trade Promotion Regulations” was submitted for review, and regulations were made on basic systems, subject cultivation, business environment, openness and cooperation.

\*State Administration for Market Regulation hosted the 16th “Belt and Road” ecological agriculture and food safety forum today, which proposed to expand the institutional opening of rules, regulations, management, standards and other aspects in food field.

#### Financials

\*PBoC published a column titled “Deepening the Market-oriented Reform of Interest Rates”, which proposed to promote further marketization of deposit and loan interest rates, adhere to reform methods, and guide the continuous decline in financing costs.

#### Co Focus

\*Shenzhen SASAC proposed specific measures to support Vanke: Actively organize market-oriented methods for municipal state-owned enterprises to participate in bond subscriptions, at VANKE online meeting communicating with financial institutions on business operations and recent fluctuations in bond prices in the secondary market.

#### Nov 6 Block Trade Info

##### \*Discount

-Galaxycore (688728 CH) saw 4 block trades worth 45.58mn at 17.53yuan per share, 12.17pct discount from last closing.

- Jinpan Smart Tech (688676 CH) saw 6 block trades worth 78.90mn at 30.30/30.50yuan per share, 8.82/9.42pct discount from last closing.

- Jinko Solar (688223 CH) saw 16 block trades worth 70.61mn at 8.65yuan per share, 8.37pct discount from last closing.

##### \*Premium

- Kingnet Network (002517 CH) saw 1 block trades worth 193.08mn at 12.00yuan per share, 0.42pct premium from last closing.

\*Flat

- Dian Diagnostics (300244 CH) saw 1 block trades worth 193.10mn at 23.84yuan per share, flat from last closing.

- Topsec Tech (002212 CH) saw 2 block trades worth 257.01mn at 9.59yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5563 trillion	<b>Total Short Selling Balance</b>	80.7 billion
<b>SH Margin Balance</b>	0.8193 trillion	<b>SH Short Selling Balance</b>	51.6 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601127	447mio	601099	8.5mio
600030	339mio	601881	5.8mio
600900	232mio	601901	4.1mio
603985	226mio	601162	3.4mio
603108	206mio	688223	2.4mio
<b>SZ Margin Balance</b>	0.7367 trillion	<b>SZ Short Selling Balance</b>	29.1 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300308	194mio	000589	4.6mio
300059	184mio	002797	2.6mio
300364	117mio	000725	1.4mio
300418	112mio	002422	1.0mio
300398	100mio	002600	1.0mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.629		Northbound Net Cash Flow	+5.902	
Southbound Net Cash Flow	-0.246		Southbound Net Cash Flow	+1.081	
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	1087	1.56	603501	477	3.78
000725	541	3.68	600418	395	9.74

002460	286	3.29	688111	355	2.56
300750	255	0.31	000858	230	0.37
002466	241	2.77	000625	208	1.37

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	83,637	2,512	60,015	-1,614	69,688	-1,484
IF2312	43,001	5,419	96,544	554	134,320	20
IF2403	10,408	781	19,510	-449	25,898	-138
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	44,219	-2,549	31,501	-1,334	39,219	-1,023
IH2312	23,218	-1,072	41,858	-610	62,264	-417
IH2403	6,107	-237	8,332	-282	12,270	-130
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	58,604	-4,653	57,576	-2,242	59,252	-1,859
IC2312	30,352	-184	105,866	-1,079	115,259	-1,145
IC2403	11,589	-164	55,009	-674	64,274	-235
IC2406	6,234	-302	20,449	420	22,302	508
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	57,804	-7,484	42,269	-3,928	45,806	-3,739
IM2312	31,044	-1,238	74,615	-1,146	80,574	-1,419
IM2403	12,452	-1,342	40,905	137	43,661	312
IM2406	7,124	-950	20,684	1,024	23,714	1,310

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	132050	3783	54429	-2320	60686	-2285
IO2312	29471	15758	48481	961	56059	811
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

MO2311	127490	4806	32843	-559	38583	-134
MO2312	29226	10345	32082	1729	36610	817
<b>SSE50 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
HO2311	64366	4507	31034	-365	33629	-929
HO2312	9522	1577	24802	61	28034	302

### \*Treasury Futures

Position of Top 20 members (Unit lots)						
<b>2-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TS2312	75,362	24,327	52,291	267	55,708	-237
TS2403	8,317	-432	9,975	1,155	11,151	1,164
<b>5-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TF2312	93,985	21,254	90,169	82	93,293	-254
TF2403	11,382	3,615	14,847	1,104	14,343	1,027
<b>10-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
T2312	98,511	11,381	141,957	-2	136,713	-453
T2403	15,517	464	22,198	1,113	21,549	1,124
<b>30-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TL2312	44,375	6,908	25,413	-868	26,829	-1,168

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
EG	EG2401	4,209.0	+1.57%	194,137	470,324
Soda Ash	SA401	1,854.0	+1.53%	309,487	876,133
Zinc	ZN2312	21,685.0	+1.28%	72,232	89,755
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2312	639.6	-1.57%	165,480	31,125
Bleached Softwood Kraft Pulp	SP2401	6,124.0	-0.84%	266,496	238,252
Gold	AU2402	475.5	-0.62%	64,925	184,949

### \* Commodities (night session):

\* Global crude oil price closed up mostly. December NYMEX crude oil contract up 0.51% to closed at \$80.92/b, January Brent contract up 0.38% to closed at \$85.21/b. INE crude oil active contract down 1.57% to 639.6 yuan/b.

\* Precious metals closed down collectively, COMEX gold active contract down 0.73% and closed at \$1984.7/oz. SHFE gold active contract down 0.62% and closed at 475.48 yuan/gram.

\* Metals closed up collectively, LME zinc up 1.7%, LME tin up 1.6%, LME aluminum up 1.42%. SHFE zinc up 1.28%, SHFE aluminum up 0.89%, SHFE tin up 0.87%.

\* Commodity futures closed up mostly. Chemistry and energy products closed up collectively, MEG up 1.57%, soda ash up 1.53%, glass and TSR 20 up nearly 1%. Black series closed mixed, coking coal up 1.14%. Agricultural products closed up mostly.

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