

DZ20231110

Industrial Economy

*MIIT: Coordinate the construction of 5G, gigabit optical networks and data centers, accelerate the construction of intelligent comprehensive digital infrastructure, promote deep expansion of high-quality communication networks into key areas such as manufacturing, finance and medical care, and enhance the integrity of support systems, stated by Zhang Yunming, head of MIIT, at the 2023 World Internet Conference Wuzhen Summit.

*Shanghai Futures Exchange: Continuously enriching the supply of energy futures and derivatives, help the energy industry achieve high-quality and sustainable development, stated at the 12th China International Petroleum Trade Conference, hosted by the Foreign Trade Development Bureau of the MoC.

*Jiangsu Province recently issued guiding opinions on accelerating the cultivation of 10 growth-oriented future industries such as hydrogen energy and new energy storage.

*The Department of Energy Conservation and Comprehensive Utilization of the MIIT organized a symposium on the public service platform project for recycling and utilizing new energy vehicle power battery recycling.

Financials

*PBoC issued a column stating to steady and prudent efforts to promote the internationalization of the RMB, further improve the openness and access of China's financial market, improve the liquidity of RMB financial assets and steadily and orderly promote the comprehensive institutional opening of the financial market.

*PBoC, the Hong Kong Monetary Authority and the Macau Monetary Authority jointly signed the "Memorandum of Understanding on Deepening Financial Technology Innovation Supervision Cooperation in the Guangdong-Hong Kong-Macao Greater Bay Area", which will continue to deepen exchanges and cooperation on financial technology innovation, promote the development of digital finance and accelerate the improvement of the quality and efficiency of financial services in the Guangdong-Hong Kong-Macao Greater Bay Area.

Nov 9 Block Trade Info

*Discount

- Jinko Solar (688223 CH) saw 17 block trades worth 92.51mn at 8.81yuan per share, 12.86pct discount from last closing.

- New Industries Biomedical Engineering (300832 CH) saw 1 block trades worth 1.07bn at 67.81yuan per share, 0.28pct discount from last closing.

- Zhejiang Century Huatong (002602 CH) saw 1 block trades worth 223.86mn at 5.50yuan per share, 8.64pct discount from last closing.

***Premium**

- National Silicon Industry (688126 CH) saw 1 block trades worth 85.18mn at 18.72yuan per share, 0.92pct premium from last closing.
- Nhu (002001 CH) saw 1 block trades worth 203.04mn at 16.70yuan per share, 1.52pct premium from last closing.

***Flat**

- Huayou Cobalt (603799 CH) saw 4 block trades worth 92.65mn at 37.21yuan per share, flat from last closing.
- Xinchao Energy (600777 CH) saw 1 block trades worth 115.20mn at 2.56yuan per share, flat from last closing.
- Topsec Tech (002212 CH) saw 1 block trades worth 198.91mn at 9.75yuan per share, flat from last closing.
- Zangge Mining (000408 CH) saw 1 block trades worth 159.04mn at 22.72yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5706 trillion	Total Short Selling Balance	80.2 billion
SH Margin Balance	0.8250 trillion	SH Short Selling Balance	50.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601318	729mio	600010	4.6mio
601901	136mio	688469	2.8mio
601099	92.9mio	600155	2.7mio
600460	83.5mio	688041	2.0mio
601456	81.8mio	688223	1.3mio
SZ Margin Balance	0.7452 trillion	SZ Short Selling Balance	29.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300364	415mio	000625	5.6mio
000625	316mio	000983	2.4mio
000977	209mio	002600	2.1mio
000828	138mio	000977	1.9mio
002129	132mio	002681	1.9mio

***Connection Trade**

SH-HK Connection (bn cny)		SZ-HK Connection (bn cny)	
Northbound Net Cash Flow	+2.170	Northbound Net Cash Flow	-2.234

Southbound Net Cash Flow			+2.726	Southbound Net Cash Flow			+2.315
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		
000625	304	1.95	601318	549	0.68		
300012	261	10.26	601901	236	3.15		
600309	226	0.86	000938	207	3.48		
600276	220	0.70	000858	193	0.31		
002555	196	3.54	000063	190	1.46		

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	71,402	-5,283	53,785	-2,360	62,588	-2,626
IF2312	38,312	-5,467	98,058	-1,406	136,020	-1,443
IF2403	9,763	-96	20,575	535	27,642	787
IF2406	4,930	104	7,630	410	10,810	391
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	43,685	7	30,222	-519	36,848	-656
IH2312	19,647	-1,619	42,203	-448	63,499	-282
IH2403	5,039	-29	8,380	-127	12,789	15
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	52,580	541	51,986	-1,414	55,048	-1,776
IC2312	32,434	7,003	107,329	1,258	116,245	1,222
IC2403	12,592	1,167	57,366	806	65,599	274
IC2406	10,195	2,509	23,959	1,543	26,098	1,705
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	59,212	1,952	39,620	-1,162	44,229	-978
IM2312	35,312	2,963	78,190	1,732	84,409	1,627
IM2403	14,069	1,016	42,573	762	44,932	247
IM2406	8,923	2,738	22,357	878	25,377	900

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	113251	-4985	52917	-605	59206	-713
IO2312	17119	-3497	52753	1142	59984	1136
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	125948	-1996	32247	77	38752	571
MO2312	25413	-6067	35023	982	39765	1272
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	53364	-3658	32338	457	34563	308
HO2312	6122	-1268	25830	335	28724	449

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	81,049	-25,048	50,367	-2,077	53,943	-2,971
TS2403	22,458	8,847	15,012	1,296	16,447	1,529
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	78,064	-22,834	87,446	-929	91,700	111
TF2403	16,705	1,173	20,159	2,096	20,394	2,428
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	100,611	-35,747	137,617	-3,568	133,085	-3,670
T2403	30,801	-1,676	32,406	3,960	31,577	4,845
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	59,515	10,438	25,543	-733	27,197	-679
TL2403	12,028	6,117	8,861	1,997	9,508	1,802

***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	2,093.0	+8.33%	1,242,342	784,853
Glass	FG401	1,759.0	+4.52%	790,034	883,944
LPG	PG2312	5,348.0	+3.82%	144,615	74,292
Top 3 Loser (Dominant Contract)					

Product	Contract	Price	Change %	Trading Volume	Open Interests
Bleached Softwood Kraft Pulp	SP2401	5,912.0	-2.12%	343,120	273,629
Rapeseed Meal	RM401	3,009.0	-1.63%	461,322	588,040
No.2 Soybeans	B2312	4589.0	-1.63%	41,932	54,867

*** Commodities (night session):**

* Global crude oil price closed up mostly. December NYMEX crude oil contract up 0.33% to closed at \$75.58/b, January Brent contract up 0.52% to closed at \$79.95/b. INE crude oil active contract down 0.05% to 597.7 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.31% and closed at \$1963.9/oz. SHFE gold active contract up 0.37% and closed at 472.16 yuan/gram.

* Metals closed down mostly, LME nickel down 1.68%, LME aluminum down 1.13%, LME tin down 0.37%. SHFE zinc down 0.39%, SHFE aluminum down 0.23%, SHFE lead up 0.27%.

* Commodity futures closed mixed. Chemistry and energy products closed up mostly, Soda ash up 8.33%, glass up 4.52%, LPG up 3.82%. Black series closed up collectively, coke up 2.14%, coking coal up 1.37%. Agricultural products closed down mostly, No.2 soybeans and rapeseed meal down 1.63%, soybean meal down 1.11%, corn down 1.02%.

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