

DZ20231030

#### Industrial Economy

\*Tsinghua University developed ultra-high-speed optoelectronic computing chips with more than 3000 times the computing power of current high-performance commercial chips.

\*Beijing recently issued the “Regulations on Clearly Standardized Prices for Home Appliance Maintenance Service in Beijing”, in order to further regulate the price behavior of home appliance maintenance service operators.

\*MIIT organized a symposium on the comprehensive utilization of NEV power batteries on October 27th, strengthening departmental work linkage and improving policy support system.

#### Financials

\*ICBC, BBC and other six state-owned banks announced today that they will actively introduce measures to benefit enterprises and the people on the basis of continuing to implement existing policies of reducing fees and benefiting people, further reducing the operating costs of the real economy and the burden on financial consumers.

\*NDRC held a live conference to promote the development and growth of private economy in Wuxi City, Jiangsu Province, which proposed to conscientiously implement various work arrangements to promote the development and growth of private economy.

#### Oct 30 Block Trade Info

##### \*Discount

- Jinko Solar (688223 CH) saw 20 block trades worth 114.36mn at 8.65yuan per share, 7.68pct discount from last closing.

- Moutai (600519 CH) saw 2 block trades worth 620.38mn at 1676.71yuan per share, 0.26pct discount from last closing.

##### \*Flat

- China Yangtze Power (600900 CH) saw 10 block trades worth 454.38mn at 22.45yuan per share, flat from last closing.

- Sharetronic Data (300857 CH) saw 2 block trades worth 147.41mn at 28.45yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5468 trillion	<b>Total Short Selling Balance</b>	83.9 billion
<b>SH Margin Balance</b>	0.8149 trillion	<b>SH Short Selling Balance</b>	53.0 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600418	205mio	600418	37.0mio
600036	153mio	601916	2.5mio
601117	137mio	600022	2.2mio
688041	124mio	600675	1.7mio
688981	115mio	601777	1.5mio
<b>SZ Margin Balance</b>	0.7316 trillion	<b>SZ Short Selling Balance</b>	30.9 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000034	362mio	002681	5.9mio
300750	271mio	000589	3.0mio
301236	236mio	002602	1.6mio
002229	208mio	300101	1.3mio
300274	190mio	002400	1.2mio

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	84,955	-18,452	62,302	-1,978	73,113	-2,875
IF2312	41,083	-9,220	94,657	-1,488	131,731	-1,626
IF2403	8,460	-2,234	19,549	-156	25,512	-597
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	48,538	-11,115	34,536	-2,452	42,635	-2,671
IH2312	26,543	-4,345	41,642	-1,686	62,949	-1,240
IH2403	5,033	-2,467	7,903	-417	11,886	44
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	63,569	-14,204	61,857	-2,063	63,037	-2,045
IC2312	35,893	-5,246	105,529	-1,515	114,244	-1,407
IC2403	12,871	-2,809	55,688	-604	63,731	-974
IC2406	10,833	19	18,266	1,881	19,876	1,902
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	58,617	-16,097	45,149	-1,295	49,995	-629
IM2312	33,795	-2,777	76,032	316	81,420	670
IM2403	13,755	-6,004	39,979	-445	42,849	-1,150
IM2406	8,388	-2,911	16,425	755	18,053	1,023

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	120780	-66000	56640	-748	61946	-197
IO2312	19406	-5153	46315	261	54868	24
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	111786	-51264	31680	632	35978	349
MO2312	19966	-3905	28794	811	33372	489
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	43642	-35590	31797	1433	35876	1799
HO2312	6528	-3680	24100	18	26917	215

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	60,857	-14,086	57,227	-2,194	61,172	-2,035
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	93,848	-673	95,434	-883	96,120	-225
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	106,099	-9,725	147,918	-4,383	140,644	-3,447
T2403	8,786	-138	13,733	657	14,297	914
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	37,228	-10,958	27,231	20	29,201	64

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Bleached Softwood Kraft Pulp	SP2401	5,998.0	+0.77%	215,718	262,305
Polished Round-Grained Rice	RR2312	3,579.0	+0.59%	4,460	16,551
Silver	AG2312	5,893.0	+0.58%	291,734	374,208
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests

Fuel Oil	FU2401	3,233.0	-2.41%	463,397	275,677
LPG	PG2312	5,031.0	-2.37%	121,675	93,740
Rapeseed Meal	RM401	2,915.0	-2.35%	507,926	604,267

**\* Commodities (night session):**

\* Global crude oil price closed down collectively. December NYMEX crude oil contract down 3.45% to closed at \$82.59/b, January Brent contract down 2.87% to closed at \$86.64/b. INE crude oil active contract down 2.00% to 653.0 yuan/b.

\* Precious metals closed up collectively, COMEX gold active contract up 0.36% and closed at \$2005.7/oz. SHFE gold active contract up 0.20% and closed at 479.34 yuan/gram.

\* Metals closed up mostly, LME aluminum up 1.71%, LME nickel up 0.84%, LME copper up 0.59%, LME lead up 0.52%. SHFE aluminum up 0.52%, SHFE nickel down 1.07%, SHFE zinc down 0.59%.

\* Commodity futures closed down collectively. Chemistry and energy products closed down mostly, fuel oil down 2.41%, LPG down 2.37%, MEG down 1.3%. Black series closed down collectively, coke down 1.38%, coking coal down 1.34%. Agricultural products closed down collectively, rapeseed meal down 2.35%, RBD palm olein down 1.98%, rapeseed oil down 1.77%.



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