

DZ20231120

Industrial Economy

*State Council Premier Li Qiang emphasized important instructions and suggestions on promoting the construction of farmland water conservancy and high-standard farmland, strengthen financial fund guarantee, broaden diversified investment channels, improve engineering quality and safety supervision system, enhance agricultural disaster prevention and mitigation capabilities.

*SASAC held a special meeting on the work of central enterprises to ensure warmth and supply this winter and next spring, which requires improving the long-term mechanism, promoting peak-regulating power supply construction according to local conditions, increasing investment in technological innovation and accelerating the construction of a new power system with new energy as the main body.

*The Ministry of Transport solicited opinions on the mandatory national standard for electric vehicle cooling fluid.

Financials

*Shenzhen Financial Regulatory Authority issued “Several Measures to Promote the Continuous High-Quality Development of Shenzhen Venture Capital and Venture Capital”, which emphasized to support the construction of SZSE capital market and explore the listing arrangements for excellent venture capital firms.

*PBoC, CSRC and the General Administration for Financial Regulation jointly held a symposium on financial institutions to study key tasks such as real estate finance, credit investment, and debt risk resolution on financing platforms in recent times, which emphasized that do not hesitate to lend, withdraw loans, and cut off loans to normal operating real estate companies.

*CSRC the publicly solicited opinions on the “Measures for the Supervision and Management of Derivatives Trading”, which in order to implement the futures and derivatives law, promote the standardized and healthy development of the derivatives market, support serving the real economy.

Nov 17 Block Trade Info

*Discount

- Mabwell Bioscience (688062 CH) saw 1 block trades worth 150.8mn at 21.66yuan per share, 19.99pct discount from last closing.

- Hec Tech (600673 CH) saw 1 block trades worth 165.7mn at 6.67yuan per share, 1.04pct discount from last closing.

*Flat

- Zijin Mining (601899 CH) saw 1 block trades worth 149.63mn at 11.97yuan per share, flat from last closing.

- Shanxi Coking (000983 CH) saw 1 block trades worth 214.08mn at 9.14yuan per share, flat from last closing.

-Midea (000333 CH) saw 1 block trades worth 93.35mn at 51.86yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5861 trillion	Total Short Selling Balance	80.6 billion
SH Margin Balance	0.8320 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	241mio	512100	19.1mio
513330	180mio	510500	6.6mio
601801	106mio	560010	4.3mio
513500	83.8mio	588220	3.8mio
601006	80.6mio	512690	2.5mio
SZ Margin Balance	0.7538 trillion	SZ Short Selling Balance	29.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300502	169mio	000665	5.1mio
002050	114mio	002195	3.8mio
002400	97.9mio	002672	2.2mio
000625	80.6mio	002736	1.8mio
002436	74.0mio	300502	1.6mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-2.048		Northbound Net Cash Flow	-0.811	
Southbound Net Cash Flow	+1.487		Southbound Net Cash Flow	+2.253	
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
301236	212	4.85	600519	283	0.13
300735	162	7.79	002271	240	4.18
000977	141	2.78	002594	233	0.34
603108	140	9.77	300502	230	7.81
600418	133	3.38	000001	226	1.14

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	27,683	-22,464	0	-12,980	0	-11,023
IF2312	95,504	10,483	132,913	8,312	174,367	8,505
IF2403	18,757	3,175	29,763	2,941	38,798	3,573
IF2406	9,069	2,046	12,047	871	17,931	1,681
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	20,479	-13,784	0	-6,712	0	-7,867
IH2312	63,979	12,418	68,849	8,194	93,568	8,508
IH2403	9,981	2,670	12,821	1,429	17,841	1,661
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2311	23,668	-19,761	0	-8,026	0	-7,481
IC2312	66,434	573	130,847	3,908	141,857	4,022
IC2403	16,986	1,186	61,868	1,286	70,678	1,403
IC2406	11,312	-426	34,056	665	36,896	889
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2311	21,222	-17,415	0	-7,480	0	-7,376
IM2312	72,294	8,404	98,759	6,151	110,364	7,246
IM2403	18,666	-815	50,970	708	53,284	892
IM2406	10,579	1,835	29,393	1,372	32,452	1,315

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2311	101909	-28252	0	-29916	0	-30348
IO2312	79136	29474	73533	5706	79062	5081
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2311	86125	-32294	0	-16735	0	-20260
MO2312	62355	23949	44403	3288	49600	3117
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2311	49063	-12224	0	-16863	0	-14955
HO2312	34707	18987	34101	3180	37168	3294

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	65,928	542	39,030	-2,127	42,329	-2,896
TS2403	44,921	13,675	28,984	2,248	30,975	2,153
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	93,591	-5,618	60,150	-6,227	65,078	-7,874
TF2403	50,870	8,461	47,218	6,445	47,256	5,965
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	118,112	1,561	103,923	-7,954	105,045	-8,235
T2403	78,597	10,441	80,356	14,703	72,886	13,446
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	58,880	13,308	20,349	-1,900	21,704	-2,090
TL2403	25,380	9,096	15,308	1,243	16,099	1,264

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Low Sulfur Fuel Oil	LU2402	4,325.0	+1.57%	72,375	165,750
Crude Oil	SC2401	582.9	+1.46%	160,300	43,049
Soda Ash	SA401	2,129.0	+1.09%	526,388	627,795
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2312	208,400.0	-2.25%	47,514	21,696
Soybean Meal	M2401	3,986.0	-1.77%	535,559	1,229,042
No.2 Soybeans	B2401	4,521.0	-1.74%	28,712	50,914

*** Commodities (night session):**

* Global crude oil price closed up collectively. January NYMEX crude oil contract up 4.09% to closed at \$76.08/b, January Brent contract up 4.09% to closed at \$80.59/b. INE crude oil active contract up 1.46% to 582.9 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 0.19% and closed at \$1983.5/oz. SHFE gold active contract down 0.41% and closed at 471.16 yuan/gram.

* Metals closed up mostly, LME copper up 1.08%, LME nickel up 0.88%, LME lead up 0.59%, LME tin down 1.06% on the contrast. SHFE tin down 2.25%, SHFE nickel down 1.27%, SHFE zinc down 0.65%.

* Commodity futures closed down mostly. Chemistry and energy products closed mixed, low sulfur fuel oil up 1.57%, soda ash up 1.09%, EB down 1.32%. Black series closed down

mostly. Agricultural products closed down collectively, soybean meal down 1.77%, No.2 soybeans down 1.74%, rapeseed meal down 1.37%.

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