

DZ20231020

International Relationship

*NDRC signed four cooperation documents with relevant departments in Cambodia, jointly building the “Belt and Road”, investing in production capacity and investment, investing in green low-carbon development, and cooperating with China-Cambodia railway.

Industrial Economy

*MIIT: Continue to promote the implementation of the “Action Plan for the Integration of Virtual Reality and Industry Application Development (2022-2026)”, accelerate the large-scale application of virtual reality in key areas such as industrial production and cultural tourism, said by Deputy Minister Xu Xiaolan, at the 2023 World VR Industry Conference.

*The Administration for Market Regulation recently issued the “Guidelines for Special Food Safety Compliance in Online Sales”, which further clarified the responsibilities and obligations of third-party platforms for online food trading and online food operators to sell special food.

*The Administration for Market Regulation issued the “Guiding Opinions on Measuring Promoting the High-Quality Development of Instrumentation Industry”, which pointed out that by 2025, the measurement performance and technical indicators of some domestic instruments and meters will reach or approach the international advanced level.

*The 58 billion yuan project was signed at the Global Industrial Internet Conference, covering multiple industries and fields such as industrial internet, metaverse, intelligent chips, big data and artificial intelligence.

Financials

*The number of provinces and cities that plan to issue special refinancing bonds has increased to 20, with a total amount exceeding 900 billion yuan.

Oct 19 Block Trade Info

*Discount

- Autowell Tech (688516 CH) saw 7 block trades worth 222.43mn at 115.00yuan per share, 15.66pct discount from last closing.
- Yahong Meditech (688176 CH) saw 5 block trades worth 60.77mn at 9.07yuan per share, 12.11pct discount from last closing.
- Baheal Medical (301015 CH) saw 11 block trades worth 245.55mn at 23.84yuan per share, 13.25pct discount from last closing.
- Hydsoft Tech (301316 CH) saw 10 block trades worth 45.64mn at 23.40yuan per share, 15.37pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 2 block trades worth 33.09mn at 1630.00yuan per share, flat from last closing.
- China Eastern Airlines (600115 CH) saw 1 block trades worth 49.88mn at 4.04yuan per share, flat from last closing.
- S.C New Energy Tech (300724 CH) saw 1 block trades worth 51.83mn at 69.54yuan per share, flat from last closing.

***Margin Trade (SZ Margin Trade balance not released)**

Total Margin Balance	1.5400 trillion	Total Short Selling Balance	84.1 billion
SH Margin Balance	0.8114 trillion	SH Short Selling Balance	53.0 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	1059mio	601099	6.0mio
688981	433mio	601162	4.7mio
601318	214mio	603077	4.7mio
600155	163mio	688223	3.1mio
600019	140mio	600525	2.7mio
SZ Margin Balance	0.7283 trillion	SZ Short Selling Balance	31.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	145mio	000002	9.3mio
002229	115mio	002385	2.3mio
300418	105mio	000712	1.8mio
002230	87.6mio	002600	1.7mio
000001	87.1mio	300474	1.4mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-6.973		Northbound Net Cash Flow	4.731	
Southbound Net Cash Flow	+1.439		Southbound Net Cash Flow	-0.354	
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	811	5.44	600519	1540	0.71

000977	318	7.00	000858	543	0.94
300339	238	10.53	601318	468	0.54
603501	144	1.21	300750	381	0.47
601633	128	0.49	002230	342	2.77

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2310	77,819	-757	27,948	-16,037	31,822	-17,099
IF2311	79,592	38,853	54,079	21,664	63,142	24,309
IF2312	53,425	18,753	91,661	806	129,897	1,548
IF2403	10,353	5,098	18,331	1,624	24,814	1,832
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2310	50,716	4,996	18,642	-4,939	21,077	-6,725
IH2311	50,908	25,480	32,134	13,216	38,977	15,411
IH2312	33,291	11,475	45,729	3,043	66,992	1,810
IH2403	7,444	3,800	7,884	790	11,337	899
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2310	64,803	-1,786	19,222	-19,128	20,386	-18,070
IC2311	59,933	20,536	63,690	16,435	59,074	15,426
IC2312	35,662	1,499	106,473	2,889	113,128	2,113
IC2403	12,659	3,517	59,661	1,130	68,197	939
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2310	53,799	-5,671	18,149	-10,783	18,739	-10,737
IM2311	54,017	21,875	42,982	13,983	43,777	13,499
IM2312	32,315	3,514	77,106	-707	81,425	-1,065
IM2403	13,948	3,521	41,985	56	46,701	159

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2310	223937	103569	61197	-4712	68445	-6569
IO2311	88544	54120	43251	10663	44766	11590
IO2312	27376	19137	40316	2268	47963	2824

CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2310	146836	31322	28374	-1652	31081	-2449
MO2311	45046	12154	19074	2298	21963	3582
MO2312	12479	4110	24023	345	27399	637
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2310	120586	71298	33598	-1193	36937	-1072

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	98,614	11,337	66,632	1,333	67,935	1,735
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	130,052	35,340	100,873	3,744	99,608	767
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	159,081	38,210	166,624	5,329	160,101	2,064
T2403	5,825	1,184	10,390	173	11,222	380
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	43,113	8,675	32,321	1,042	33,605	1,129

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2312	693.2	+1.43%	127,902	31,973
Gold	AU2312	475.8	+1.17%	98,568	157,235
PVC	V2401	5,963.0	+1%	438,836	947,449
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2401	7,234.0	-1.74%	334,452	428,150
Rapeseed Oil	OI401	8,744.0	-1.6%	262,241	284,406
Glass	FG401	1,651.0	-1.55%	446,592	970,508

* Commodities (night session):

* Global crude oil price closed up collectively. November NYMEX crude oil contract up 2.17% to closed at \$89.16/b, December Brent contract up 1.92% to closed at \$93.26/b. INE crude oil active contract up 1.43% to 693.2 yuan/b.

* Precious metals closed up collectively. COMEX gold active contract up 0.94% and closed at \$1986.8/oz. SHFE gold active contract up 1.17% and closed at 475.80 yuan/gram.

* Metals closed mixed, LME tin down 1.01%, LME nickel down 0.67%, LME lead down 0.48%. LME copper up 0.48%. Bonded copper up 0.44%, SHFE lead up 0.43%, copper up 0.36%, SHFE tin down 0.73%.

* Commodity futures closed mixed. Chemistry and energy products closed mixed, butadiene rubber up 1.42%, PVC up 1%, glass down 1.55%, TSR 20 down 1.51%. Black series closed up mostly. Agricultural products closed mixed, RBD palm olein down 1.74%, rapeseed oil down 1.6%, soybean oil down 1.06%.

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