

DZ20231024

#### Industrial Economy

\*MIIT: A number of policy documents have been formulated and issued recently including the “Guiding Opinions on Promoting Information Accessibility”, which proposed to expand the application scenarios of digital technology in the field of information accessibility.

\*MIIT publicly solicited opinions on 109 group standard application demonstration projects such as the “Artificial Intelligence Computing Equipment Dispatch and Collaborative Series Standards”.

\*MoC: Continue to impose anti-dumping duties on imported copolymer formaldehyde originating from South Korea, Thailand and Malaysia starting from October 24th.

\*Jiangxi Province issued the implementation plan for the major project of promoting the revitalization and development of traditional Chinese medicine, striving to cultivate 1-2 traditional Chinese medicine enterprises with a scale of over 10 billion yuan by 2025.

\*MoC will work with relevant departments to revise the “Catalogue of Encouragement to Import Technology and Products”, support enterprises to expand imports of advanced technology, important equipment and key components, promote industrial structure adjustment and optimization upgrading.

#### Financials

\*Central Huijin Company announced to buy trading open-end index funds (ETFs) on the October 23rd and will continue to increase holdings in the future.

\*The PBoC Shanghai headquarters and other nine departments held an action meeting to announce the establishment of the Shanghai Science and Technology Innovation Financial Alliance, enhancing the financial service capabilities of science and technology innovation.

#### Oct 23 Block Trade Info

##### \*Discount

- STO Express (002468 CH) saw 1 block trades worth 110.64mn at 9.22yuan per share, 4.95pct discount from last closing.

##### \*Flat

- Zijin Mining (601899 CH) saw 3 block trades worth 108.29mn at 11.45yuan per share, flat from last closing.

- China Merchants Bank (600036 CH) saw 2 block trades worth 47.68mn at 31.23yuan per share, flat from last closing.

- CATL (300750 CH) saw 1 block trades worth 177.26mn at 177.26yuan per share, flat from last closing.

- Sinomine Resource (002738 CH) saw 7 block trades worth 81.57mn at 34.20yuan per share, flat from last closing.
- Zangge Mining (000408 CH) saw 9 block trades worth 675.64mn at 21.58yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5366 trillion	<b>Total Short Selling Balance</b>	80.1 billion
<b>SH Margin Balance</b>	0.8124 trillion	<b>SH Short Selling Balance</b>	50.5 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601127	300mio	600010	7.9mio
600733	90.1mio	600022	6.7mio
603123	87.0mio	601162	3.3mio
600309	71.8mio	600905	3.2mio
688256	69.9mio	600008	3.0mio
<b>SZ Margin Balance</b>	0.7239 trillion	<b>SZ Short Selling Balance</b>	29.6 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002456	200mio	300059	5.2mio
300308	168mio	002631	2.7mio
002230	75.8mio	002156	1.4mio
300199	67.4mio	300681	1.3mio
002460	64.1mio	300136	1.2mio

**\*Connection Trade Suspended**
**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2311	99,423	364	65,910	-96	78,152	-774
IF2312	51,493	3,873	92,260	662	129,641	-325
IF2403	16,855	4,187	19,734	290	26,085	-581
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2311	63,147	7,913	36,852	-595	45,135	-634

IH2312	31,685	3,372	44,799	-107	65,048	-879
IH2403	9,430	3,421	8,607	569	12,023	393
<b>CSI 500 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IC2311	81,386	11,796	74,126	-899	70,454	983
IC2312	44,385	10,888	107,797	204	114,462	533
IC2403	23,750	11,477	60,994	157	69,491	-409
<b>CSI 1000 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IM2311	76,367	6,142	52,067	1,305	55,630	2,689
IM2312	38,080	9,071	78,142	483	81,918	95
IM2403	19,608	7,535	42,501	-30	47,362	48

### \*Index Options

Position of Top 20 members (Unit lots)						
<b>CSI 300 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IO2311	168052	55265	59659	6618	64719	8345
IO2312	32177	4976	42274	1790	51101	2034
<b>CSI 1000 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
MO2311	131731	56485	29003	5178	33425	5971
MO2312	29869	11959	25605	1305	29622	1701
<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	80566	30974	28325	2623	31391	3678
HO2312	16001	4627	23356	43	26155	-87

### \*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	91,987	-30,264	62,531	-846	65,805	-37
<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	123,278	-12,820	97,700	-1,599	97,366	2,030
<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	120,392	-54,267	161,234	-4,829	154,471	-4,263
T2403	5,752	-1,901	10,483	353	11,365	303
<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	37,038	-15,206	31,064	1,669	32,604	1,279

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

<b>Top 3 Gainers (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
LPG	PG2311	5,275.0	+1.7%	96,827	35,815
Ethenylbenzene	EB2311	8,655.0	+1.48%	164,822	100,762
Bitumen	BU2401	3,628.0	+1.43%	117,088	337,140
<b>Top 3 Loser (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Crude Oil	SC2312	671.8	-2.95%	150,369	31,645
Nickel	NI2311	146,240.0	-1.67%	101,686	61,191
No.2 Soybeans	B2311	4,441.0	-0.91%	49,770	41,150

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

\* Global crude oil price closed down collectively. December NYMEX crude oil contract down 2.24% to closed at \$86.11/b, December Brent contract down 1.8% to closed at \$90.5/b. INE crude oil active contract down 2.95% to 671.8 yuan/b.

\* Precious metals closed up collectively. COMEX gold active contract down 0.51% and closed at \$1984.3/oz. SHFE gold active contract down 0.21% and closed at 475.60 yuan/gram.

\* Metals closed down mostly, LME nickel down 1.93%, LME tin down 0.5%, LME zinc down 0.33%. LME copper up 0.47% on the contrast. SHFE nickel down 1.67%, SHFE tin down 0.55%, bonded copper up 0.65%, SHFE copper up 0.50%.

\* Commodity futures closed mixed. LPG up 1.70%, EB up 1.48%, bitumen up 1.43%, MEG up 1.11%, No.2 and No.1 soybeans down nearly 1%.

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