

DZ20230914

Policy

*Eleven departments of Beijing municipality issued a notice on “Several Measures for Further Cultivating and Serving Unicorn Enterprises”, which propose to encourage domestic and foreign investment institutions, consulting agencies, incubators, social organizations and other professional institutions to actively explore and cultivate unicorn enterprises, and provide policy support based on their role and effectiveness.

Industrial Economy

*The National Health Commission and other four departments jointly issued the “Notice on Further Promoting the Management of Oral Medical Services and Guarantees”, which mentioned to include eligible therapeutic oral medical services into the scope of basic medical insurance payment.

*MIIT published a notice on organizing the release of the 2023 future industrial innovation task, which includes the work of leading the list. The task is aimed at four key directions: metaverse, humanoid robots, brain-machine interfaces, and general artificial intelligence.

*“Belt and Road” connects more than 150 countries and 30 international institutions, with 3k projects being implemented, involving \$1 trillion in investment and creating over 420k job opportunities including bridges, power plants and industrial parks, bringing benefits to participating countries and the people as well as promoting the GDP of low-income countries, said by Hong Kong Financial Secretary Chen Maobo during the ceremony.

*Ministry of Water Resources: Accelerate the preliminary work of a batch of major water conservancy projects, guide local governments to actively promote the planning and construction of county-level water networks in provinces and cities, and accelerate the improvement of the overall pattern of national water networks.

Financials

*CSRC: Effectively promote the normalization of “central-local cooperation and credit enhancement” for private enterprise bonds, and increase support for private enterprise bond financing.

Sept 13 Block Trade Info

*Discount

- Nyocor (600821 CH) saw 3 block trades worth 99.40mn at 6.68yuan per share, 2.05pct discount from last closing.

*Premium

- Moutai (600519 CH) saw 2 block trades worth 93.12mn at 1885yuan per share, 3.58pct premium from last closing.
- Luxshare (002475 CH) saw 1 block trades worth 127.77mn at 29.07yuan per share, 0.24pct premium from last closing.

*Flat

- Weaver Network Tech (603039 CH) saw 3 block trades worth 300mn at 55.51yuan per share, flat from last closing.
- Ingenic Semiconductor (300223 CH) saw 1 block trades worth 200mn at 75.50yuan per share, flat from last closing.
- Midea (000333 CH) saw 1 block trades worth 77.49mn at 57.00yuan per share, flat from last closing.

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

Total Margin Balance		Total Short Selling Balance	
1.5130 trillion		91.8 billion	
SH Margin Balance		SH Short Selling Balance	
0.7979 trillion		58.6 billion	
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600895	206mio	601006	11.8mio
600839	118mio	600010	3.9mio
600900	103mio	601988	2.5mio
600919	69.5mio	600839	2.0mio
600030	63.5mio	601858	1.6mio
SZ Margin Balance		SZ Short Selling Balance	
0.7148 trillion		33.2 billion	
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300760	101mio	001979	14.1mio
002142	93.1mio	002681	2.1mio
000858	78.5mio	002310	1.4mio
300476	75.0mio	002936	1.1mio
000100	74.2mio	002843	1.1mio

***Connection Trade**

SH-HK Connection (bn cny)		SZ-HK Connection (bn cny)	
Northbound Net Cash Flow	-3.251	Northbound Net Cash Flow	-3.341
Southbound Net Cash Flow	-1.237	Southbound Net Cash Flow	-0.531
Top 5 Northbound Inflow		Top 5 Northbound Outflow	

Name	Market Value (mio cny)	%o out of ttl share outstanding	Name	Market Value (mio cny)	%o out of ttl share outstanding
601127	374	5.73	300750	716	0.79
300308	172	1.95	600519	399	0.17
002594	144	0.20	601888	254	1.13
601138	133	0.35	600030	161	0.48
601318	125	0.14	000063	134	0.83

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2309	104,831	23,322	58,368	-11,660	69,497	-17,174
IF2310	46,229	21,806	38,267	13,008	48,782	15,903
IF2312	41,693	9,232	72,034	7,337	98,795	9,008
IF2403	6,858	1,295	12,104	678	15,869	1,082
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2309	60,797	20,334	34,432	-4,752	42,423	-7,834
IH2310	27,217	17,233	19,829	8,254	25,808	9,007
IH2312	26,692	9,558	34,468	3,600	51,437	4,516
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2309	91,054	25,352	50,193	-16,088	53,392	-16,715
IC2310	50,891	25,917	59,438	17,523	55,715	17,127
IC2312	36,454	8,494	93,293	5,548	101,964	6,867
IC2403	13,659	2,015	49,910	2,578	57,256	2,880
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2309	79,101	19,971	37,105	-7,234	40,243	-8,803
IM2310	36,891	17,264	36,582	10,419	36,938	10,372
IM2312	42,643	16,220	70,735	6,567	73,690	6,851
IM2403	12,812	4,080	31,979	2,875	35,691	3,398

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading	Change*	Long	Change*	Short	Change*

	Volume		OI		OI	
IO2309	177990	63728	82872	-3462	89157	-4867
IO2310	43830	21634	36307	4248	39896	4136
IO2312	6538	1367	29197	687	33951	809
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2309	165839	65148	43730	-657	50754	-1727
MO2310	40500	23286	19230	2968	23216	2721
MO2312	8638	4304	18272	598	21043	750
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2309	74638	35391	41735	-418	46320	-680

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	85,071	15,236	55,426	1,170	56,530	-410
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	102,216	16,011	92,553	86	93,479	285
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	118,358	7,616	153,441	-3,824	146,664	-4,378
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	38,749	-4,314	30,279	-159	29,565	-68

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Etheneylbenzene	EB2310	9,894.0	+2.05%	624,745	325,674
Soda Ash	SA401	1,803.0	+1.12%	581,883	991,620
Crude Oil	SC2310	715.1	+1.03%	120,071	24,492
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2310	5,616.0	-2.19%	129,393	77,700
Rapeseed Meal	RM401	3,089.0	-1.87%	413,918	581,385
PVC	V2401	6,365.0	-1.64%	496,560	782,505

* Commodities (night session):

* Global crude oil price closed up collectively. October NYMEX crude oil contract up 0.01%

to closed at \$88.85/b, November Brent contract up 0.2% to closed at \$92.24/b. INE crude oil active contract up 1.03% to 715.1 yuan/b.

* Precious metals closed mixed. COMEX gold active contract down 0.23% to closed at \$1930.6/oz. SHFE gold active contract up 0.21% and closed at 467.90 yuan/gram.

* Metals closed up mostly, LME zinc up 1.98%, LME nickel up 1.14%, LME tin up 0.69%. SHFE tin up 0.86%, SHFE zinc up 0.62%, SHFE nickel down 0.53% on the contrast.

* Commodity futures closed down mostly. Chemistry and energy products closed down collectively, LPG down 2.19%, PVC down 1.64%, TSR 20 down 1.52%. Black series closed mixed. Agricultural products closed down mostly, rapeseed meal down 1.87%, rapeseed oil down 1.43%, No.2 soybeans down 1.28%.

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