

DZ20230921

Policy

*State Council Premier Li Qiang presided over the executive meeting on September 20th, studied and accelerated the work related to new industrialization, approved the “Special Action Plan for Cleaning up In arrears of Enterprise Accounts”, listened to the report on the inspection and investigation of promoting sustained economic recovery, and approved the “Regulations on Network Protection of Minors (Draft)”.

Industrial Economy

*Hangzhou City issued the “Implementation Rules for Hangzhou City to Accelerate the Promotion of High-Quality Development of Tourism Special Funds”, proposing to promote the attraction and construction of major tourism projects, with a maximum subsidy of 3 million yuan.

*Xiong'an New Area issued to cancel the pre-sale of commodity housing, implement the sale of existing houses, support willing talents, solve housing problems by renting houses, and “rental and sale rights” in public service fields such as education, medical care and employment.

*Guangzhou issued a notice to optimize the policy of stable and healthy development of the real estate market, which pointed out to optimize housing purchase restrictions and value added tax duty-free period, vigorously accelerate the development of public rental housing, affordable rental housing, and affordable housing allocated.

*Radio Television Administration issued the “Notice on Carrying out Application Demonstration of Audiovisual Virtual Reality Production Technology in Radio and Television and Networks”, which clarified the goals of application demonstration work for virtual reality production technology, proposed 10 types of application demonstration types for virtual reality production technology.

Sept 20 Block Trade Info

*Discount

- Empyrean Tech (301269 CH) saw 2 block trades worth 744.60mn at 103.17yuan per share, 0.01pct discount from last closing.

- Firstar Panel Tech (300256 CH) saw 1 block trades worth 161.84mn at 2.89yuan per share, 4.93pct discount from last closing.

*Premium

- Chengxin Lithium (002240 CH) saw 1 block trades worth 78.86mn at 22.53yuan per share, 1.99pct premium from last closing.

*Flat

- Air China (601111 CH) saw 1 block trades worth 71.03mn at 8.24yuan per share, flat from last closing.
- Cnnc Hua Yuan Titanium Dioxide (002145 CH) saw 5 block trades worth 162.30mn at 4.75yuan per share, flat from last closing.

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

Total Margin Balance	1.5199 trillion	Total Short Selling Balance	88.1 billion
SH Margin Balance	0.8017 trillion	SH Short Selling Balance	56.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
603083	111mio	601398	3.6mio
600877	53.4mio	688549	3.2mio
601888	53.0mio	601006	2.8mio
600256	40.0mio	688538	2.7mio
600326	37.0mio	600839	2.6mio
SZ Margin Balance	0.7180 trillion	SZ Short Selling Balance	31.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	173mio	000750	3.9mio
002142	58.1mio	000166	1.3mio
000858	57.7mio	300002	1.1mio
002145	56.5mio	300353	1.1mio
002385	55.6mio	000898	0.9mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.372		Northbound Net Cash Flow	-2.168	
Southbound Net Cash Flow	+1.936		Southbound Net Cash Flow	+1.264	
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
601127	220	2.78	600519	272	0.12
000333	217	0.55	600887	246	1.47

601398	192	0.12	300760	189	0.56
601857	181	0.12	601888	186	0.82
000651	145	0.71	000001	166	0.76

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2310	64,961	-13,359	68,834	-2,762	82,238	-2,824
IF2312	18,504	-5,247	78,280	183	110,997	-26
IF2403	3,478	-821	13,723	-31	18,728	30
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2310	47,258	544	38,334	-73	47,607	-495
IH2312	16,239	-463	37,754	41	57,645	174
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2310	41,256	-17,798	83,786	-1,229	80,829	-1,254
IC2312	15,454	-4,356	96,999	-233	107,170	-124
IC2403	6,139	-268	52,490	47	61,592	319
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2310	45,036	-12,537	55,685	-403	58,988	-391
IM2312	17,973	-2,691	71,700	-579	76,066	-379
IM2403	6,498	-1,213	34,620	-304	38,700	-285

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2310	55720	-24894	61063	2943	66037	3291
IO2312	4383	-1813	33434	694	38507	780
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2310	56126	-27154	31036	1727	35674	2063
MO2312	3921	-2269	21470	521	24277	540
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2310	26103	-1882	26930	1250	28376	1636

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	46,664	-16,927	58,683	1,094	60,518	1,371
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	98,559	-9,494	96,902	1,483	99,268	1,671
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	121,763	2,196	163,526	1,708	154,474	3,739
T2403	3,260	-1,198	8,888	99	9,436	57
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	37,023	-8,159	30,212	305	30,813	458

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Zinc	ZN2310	21,935.0	+1.34%	67,820	78,971
Silver	AG2312	5,947.0	+1.09%	339,783	596,747
Aluminum	AL2310	19,415.0	+0.88%	72,351	217,664
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA401	1,825.0	-4.3%	678,696	905,838
Ethenylbenzene	EB2310	9,118.0	-2.22%	190,000	140,235
Nickel	NI2310	161,050.0	-1.52%	83,142	41,480

*** Commodities (night session):**

* Global crude oil price closed down collectively. November NYMEX crude oil contract down 1.37% to closed at \$89.24/b, November Brent contract down 1.21% to closed at \$92.01/b. INE crude oil active contract down 1.10% to 691.0 yuan/b.

* Precious metals closed mixed. COMEX gold active contract down 0.12% and closed at \$1951.3/oz. SHFE gold active contract up 0.35% and closed at 472.80 yuan/gram.

* Metals closed up mostly, LME zinc up 1.78%, LME aluminum up 1.74%, LME copper up 0.54%. LME nickel down 1.83% on the contrast. SHFE zinc up 1.34%, SHFE aluminum up 0.88%, SHFE nickel down 1.52%, SHFE lead down 0.90%.

* Commodity futures closed down mostly. Chemistry and energy products closed down collectively, soda ash down 4.3%, butadiene rubber down 2.51%, EB down 2.22%. Black series closed mixed. Agricultural products closed down mostly, No.2 soybeans down 0.79%, soybean oil down 0.77%.

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