

DZ20230922

Xi's Emphasis

*General Secretary Xi Jinping visited Jinhua City, Zhejiang Province to understand developing characteristic industries according to local conditions, whom emphasized to promote rural revitalization, develop foreign trade, and promote high-quality development.

Industrial Economy

*State Council Premier Li Qiang conducted a survey to specialized and special new enterprise development in Beijing on September 21st, whom emphasized to further strengthen confidence, maintain determination, and support the scientific and technological innovation, deeply cultivate sub-sectors, and promote self-reliance and stability in science and technology.

*MoC: The Mid-Autumn Festival and National Day are the traditional peak consumption seasons, and the "Golden September and Silver October" series of consumer promotion activities are being organized. Will work with relevant departments to implement the policies that have been introduced earlier, including home furnishings, automobiles, electronic products and other fields to ensure the effectiveness of these policies. And will focus on key areas, promote the introduction of a batch of policies and measures to support the development of the automotive aftermarket, and add momentum to accelerating consumption recovery.

*MoC has approved export applications for certain gallium and germanium-related items that meet regulations, and will continue to review other licensing applications in accordance with legal procedures and make licensing decisions.

*Shanghai issued a notice on the "Several Measures for Pilot Connecting International High-standard Openness in Free Trade Pilot Zones and Free Trade Ports with Conditional Conditions", which mentioned to promote the implementation of various pilot measures in areas such as goods trade, service trade, digital trade, temporary entry of commercial personnel, and optimization of the business environment in one year.

*MIIT: Launch the pilot program for the access of intelligent connected vehicles as soon as possible, accelerate the demonstration application of urban-level "integration of vehicle, road and cloud".

Financials

*Beijing publicly solicited on "Beijing Foreign Investment Regulations", which proposed to support the transfer of funds related to real and compliant investments by foreign investors for free entry, outward remittance and no delay.

Sept 21 Block Trade Info

*Discount

- InventisBio (688382 CH) saw 4 block trades worth 41.47mn at 12.20yuan per share, 8.61pct discount from last closing.
- Three Gorges Water Conservancy and Electric Power (600116 CH) saw 2 block trades worth 75.87mn at 7.39yuan per share, 2.76pct discount from last closing.

*Premium

- Goodix Tech (603160 CH) saw 1 block trades worth 103.63mn at 68.42yuan per share, 10.66pct premium from last closing.
- Chengtun Mining (600711 CH) saw 1 block trades worth 152mn at 4.75yuan per share, 0.85pct premium from last closing.
- Rongsheng Petrochemical (002493 CH) saw 1 block trades worth 65.88mn at 12.50yuan per share, 4.87pct premium from last closing.

*Flat

- Moutai (600519 CH) saw 1 block trades worth 203.22mn at 1798.39yuan per share, flat from last closing.
- Cnnc Hua Yuan Titanium Dioxide (002145 CH) saw 3 block trades worth 270.21mn at 4.61yuan per share, flat from last closing.

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

Total Margin Balance	1.5208 trillion	Total Short Selling Balance	87.2 billion
SH Margin Balance	0.8021 trillion	SH Short Selling Balance	55.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	133mio	600157	6.3mio
600895	95.2mio	600905	2.5mio
601888	88.2mio	600155	1.5mio
600839	74.4mio	600383	1.2mio
601127	58.6mio	688538	1.1mio
SZ Margin Balance	0.7184 trillion	SZ Short Selling Balance	31.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	140mio	002481	2.9mio
300735	123mio	301078	2.2mio
002142	102mio	000750	1.9mio
000001	94.9mio	300735	1.5mio
300199	79.9mio	001979	1.4mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-2.263		Northbound Net Cash Flow	-2.067	
Southbound Net Cash Flow	+2.225		Southbound Net Cash Flow	+1.019	
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
000333	151	0.38	600519	467	0.20
000977	128	2.48	300750	443	0.48
603259	118	0.50	601318	337	0.38
000568	117	0.35	000858	286	0.46
600809	112	0.37	601888	256	1.13

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2310	80,726	16,780	75,166	6,701	88,664	6,426
IF2312	32,299	14,145	80,904	2,624	113,840	2,843
IF2403	5,216	1,982	14,144	677	19,212	484
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2310	57,953	10,977	41,711	3,668	50,792	3,327
IH2312	19,023	3,691	38,326	572	58,124	522
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2310	59,537	18,504	87,896	4,110	84,834	4,005
IC2312	20,648	5,337	97,920	925	107,885	715
IC2403	7,598	1,743	53,295	805	62,518	940
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2310	58,063	13,035	58,906	3,263	62,170	3,258
IM2312	23,447	5,863	73,260	1,560	77,873	1,807
IM2403	7,901	1,527	35,842	1,222	40,047	1,370

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2310	98472	43111	65317	4254	69897	3862
IO2312	8933	4762	33873	439	39352	845
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2310	87843	32065	32437	1676	37631	1957
MO2312	6767	3123	22047	587	24812	535
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2310	43020	17381	30158	3253	32411	4035

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
2 Years Treasury	TS2312	84,708	38,637	59,487	1,040	62,188
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	103,490	6,728	98,667	1,765	101,440	2,172
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	125,790	6,412	165,169	1,878	158,141	3,706
T2403	4,524	1,655	9,024	137	9,540	131
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	53,299	16,883	29,872	-336	31,287	474

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2311	3,758.0	+2.15%	391,962	129,910
Low Sulfur Fuel Oil	LU2312	4,776.0	+1.79%	74,848	174,674
Glass	FG401	1,719.0	+1.24%	461,929	967,730
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2401	1,849.0	-2.17%	92,983	206,879
Nickel	NI2310	156,410.0	-2.16%	63,171	40,341

PVC	V2401	6,259.0	-1.87%	645,179	839,883
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*** Commodities (night session):**

- * Global crude oil price closed down mostly. November NYMEX crude oil contract down 0.09% to closed at \$89.58/b, November Brent contract down 0.19% to closed at \$92.17/b. INE crude oil active contract up 0.23%% to 694.8 yuan/b.
- * Precious metals closed down. COMEX gold active contract down 1.38% and closed at \$1939.9/oz. SHFE gold active contract down 0.3%% and closed at 470.26 yuan/gram.
- * Metals closed down collectively, LME zinc down 1.02%, LME aluminum down 1.51%, LME copper down 1.44%. LME nickel down 2.18%. SHFE nickel down 2.16%, SHFE tin down 1.56%.
- * Commodity futures all closed down. PVC declined 1.87%, methanol down 1.36%, fuel oil up 2.15%. Black series closed mixed, coking coal down 2.17%, coke and iron ore down nearly 1%. Agricultural products closed down mostly, No.1 soybeans down 1.1%.

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