

DZ20231010

International Relationship

*Chairman Xi Jinping met the US Senate Majority Leader Shu Mo on October 9th whom led a two-party delegation to visit China.

Industrial Economy

*Li Qiang, Premier of the State Council emphasized to highly strengthen and optimize the digital economy from a strategic overall perspective, empower economic and social development in accelerating digital transformation, and create new momentum and advantages for high-quality development, during his research in Zhejiang.

*The United States has agreed Samsung Electronics and SK Hynix to provide chip manufacturing equipment to its factories in China without any other permission.

*The Ministry of Transport and other nine departments jointly issued notice on promoting the healthy and sustainable development of urban public transportation, which proposed to strengthen the promotion and application of the Beidou satellite navigation system, promote reasonable layout of photovoltaic power generation facilities in suitable areas according to local conditions and promote the optimization and improvement of existing urban rail transit lines according to local conditions and classification.

*MIIT approved the new generation mobile communication system (5G-R) test frequency for railways based on 5G technology, supporting its field technology testing of 5G-R systems, and continuously promoting high-quality development of railway communication industry.

Financials

*Under the guidance of PBoC, a recommended industry standard on the risk management of artificial intelligence applications in the financial field is being formulated, according to insiders.

Oct 9 Block Trade Info

*Discount

- Brightgene Bio-Medical (688166 CH) saw 6 block trades worth 55.09mn at 28.45yuan per share, 14.13pct discount from last closing.

- Taienkang Pharma (301263 CH) saw 12 block trades worth 89.38mn at 16.37yuan per share, 8.90pct discount from last closing.

- Hualan Biological (301207 CH) saw 7 block trades worth 49.76mn at 32.00yuan per share, 6.79pct discount from last closing.

- Maxvision Tech (002990 CH) saw 18 block trades worth 128.10mn at 28.41yuan per share, 8.59pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 2 block trades worth 116.39mn at 1777yuan per share, flat from last closing.

- Wuliangye (000858 CH) saw 2 block trades worth 186.90mn at 154.27yuan per share, flat from last closing.

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

Total Margin Balance	1.5216 trillion	Total Short Selling Balance	82.4 billion
SH Margin Balance	0.8017 trillion	SH Short Selling Balance	52.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	309mio	601099	8.9mio
600418	284mio	600010	4.7mio
600919	124mio	600418	3.6mio
600895	112mio	601288	3.5mio
601888	109mio	600919	3.0mio
SZ Margin Balance	0.7197 trillion	SZ Short Selling Balance	30.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	322mio	002465	7.5mio
000625	234mio	300376	2.1mio
002241	151mio	300142	2.1mio
000766	128mio	300432	2.0mio
000988	105mio	002681	1.6mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.589		Northbound Net Cash Flow	-3.871	
Southbound Net Cash Flow	+1.051		Southbound Net Cash Flow	+0.992	
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
600519	310	0.14	601012	357	1.73

600129	61.5	2.37	300750	355	0.40
002466	56.9	0.63	601318	215	0.24
601138	56.3	0.14	000333	192	0.49
002241	47.3	0.88	300274	163	1.22

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2310	90,258	25,230	77,676	5,537	90,665	4,901
IF2312	30,719	8,636	84,880	2,887	120,413	2,892
IF2403	5,779	1,552	15,103	826	20,621	963
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2310	52,952	8,889	41,138	1,996	49,440	2,244
IH2312	21,168	5,293	40,562	2,034	61,908	1,992
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2310	60,563	21,218	79,459	3,226	78,331	3,096
IC2311	9,740	4,890	10,521	3,091	9,863	3,035
IC2312	19,548	4,800	95,849	1,338	105,563	1,005
IC2403	6,728	299	53,869	552	62,880	330
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2310	57,779	10,443	52,957	1,667	56,444	1,449
IM2312	22,762	6,210	71,981	2,029	77,259	1,696
IM2403	7,383	-193	38,185	704	42,201	580

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2310	159096	67548	77668	1610	85232	2577
IO2312	12620	3536	35897	659	42008	536
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2310	107514	46768	34384	444	39752	860
MO2312	4694	-245	23490	37	26928	291
SSE50 Index Options	Trading	Change*	Long	Change*	Short	Change*

	Volume		OI		OI	
HO2310	93446	42952	41399	835	43945	1079

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	55,844	-15,035	60,742	-207	61,865	-1,051
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	90,357	-13,031	96,259	-169	99,053	-1,279
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	111,555	-832	159,544	-668	155,811	-675
T2403	4,792	1,530	9,472	-6	10,026	-20
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	41,650	446	30,258	-306	31,865	-48

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2311	153,050.0	+2.24%	92,324	66,989
Corn Starch	CS2311	2,957.0	+1.55%	79,014	149,212
No.1 Soybeans	A2311	5,125.0	+1.24%	68,611	93,857
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coke	J2401	2,427.0	-3.04%	21,568	46,767
Soda Ash	SA401	1,698.0	-2.69%	395,906	922,063
Fuel Oil	FU2401	3,362.0	-2.21%	285,986	230,487

* Commodities (night session):

* Global crude oil price closed up mostly. November NYMEX crude oil contract up 4.34% to closed at \$86.38/b, December Brent contract up 4.23% to closed at \$88.16/b. INE crude oil active contract down 0.44% to 663.7 yuan/b.

* Precious metals closed mixed. COMEX gold active contract up 1.62% and closed at \$1875/oz. SHFE gold active contract down 0.42% and closed at 452.56 yuan/gram.

* Metals closed up mostly, LME nickel up 2.11%, LME tin up 1.65%, LME lead up 0.93%, LME lead down 0.93%. SHFE nickel up 2.24%, SHFE zinc down 1.44%, SHFE lead down 1.16%, SHFE aluminum down 0.65%.

* Commodity futures closed down mostly. Chemistry and energy products saw weak performance, soda ash down 2.69%, fuel oil down 2.21%, LPG down 1.72%, butadiene

rubber up 1.19%, TSR 20 up 1.03%. Black series closed down mostly, coke down 3.04%, coking coal down 2.13%, iron ore down 1.92%. Agricultural products closed down collectively, No.2 soybeans down 2.21%, rapeseed meal down 1.43%, RBD palm olein down 1.31%.

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