

DZ20231018

International Relationship

*The Joint Statement between the China and Chile was released. The two sides reaffirmed their willingness to expand cooperation in emerging areas such as digital economy, green and sustainable development, scientific and technological innovation, new energy and AI.

Industrial Economy

*MIIT released a notice on promoting the evolution and application innovation of 5G lightweight (RedCap) technology, promoting the R&D and industrialization of 5GRedCap chips, modules, terminals, networks, instruments and other products, and by 2025, the number of 5GRedCap connections will achieve tens of millions of growth.

*The Ministry of Agriculture and Rural Affairs released a list of approved agricultural genetically modified organism safety certificates for 2023.

*Ministry of Natural Resources issued a document to the natural resources regulatory departments of various provinces and cities, including the proposed cancellation of land price restrictions in land auctions and the proposed cancellation of floor area ratio 1.0 restrictions in remote suburbs.

*The General Office of the National Health Commission and other three departments jointly issued the “Guiding Opinions on Promoting Medical and Health Institutions to Support the Development of Nurturing Services”, which proposed to carry out order signing services, strengthen child care guidance and leverage the advantages of traditional Chinese medicine.

Financials

*The General Administration for Financial Regulation revised and issued the “Implementation Measures for Administrative License Matters of Non-bank Financial Institutions”, which will be implemented from November 10th, 2023.

Oct 17 Block Trade Info

*Discount

- Will (603501 CH) saw 1 block trades worth 201.58mn at 90.20yuan per share, 10.79pct discount from last closing.

- Tongkun (601233 CH) saw 1 block trades worth 58.82mn at 13.68yuan per share, 4.54pct discount from last closing.

- Hydsoft Tech (301316 CH) saw 8 block trades worth 58.55mn at 25.25/25.69yuan per share, 17.75/16.32pct discount from last closing.

- Semitronix (301095 CH) saw 1 block trades worth 137.20mn at 68.60yuan per share, 20.86pct discount from last closing.

*Flat

- Zijin Mining (601899 CH) saw 2 block trades worth 197.11mn at 12.06yuan per share, flat from last closing.

- Goke Microelectronics (300672 CH) saw 1 block trades worth 162.38mn at 72.49yuan per share, flat from last closing.

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

Total Margin Balance	1.5406 trillion	Total Short Selling Balance	86.5 billion
SH Margin Balance	0.8084 trillion	SH Short Selling Balance	54.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601127	165mio	601099	9.7mio
600519	108mio	600155	4.0mio
688981	95.0mio	601006	3.8mio
688166	94.4mio	600383	2.4mio
601698	86.8mio	601881	2.1mio
SZ Margin Balance	0.7319 trillion	SZ Short Selling Balance	31.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002456	201mio	300088	4.1mio
002129	112mio	002044	2.7mio
300394	95.5mio	002600	2.4mio
002594	88.3mio	002681	1.4mio
300418	77.5mio	300393	1.3mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.890		Northbound Net Cash Flow	-2.168	
Southbound Net Cash Flow	-0.122		Southbound Net Cash Flow	+0.656	
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
300339	209	8.88	002466	208	2.27
000333	203	0.52	601127	156	1.36
000625	197	1.33	300394	152	4.60

603259	116	0.45	300308	142	1.77
000666	109	2.81	002594	141	0.20

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2310	75,039	-1,585	52,134	-10,457	58,214	-11,604
IF2311	25,623	7,280	22,065	5,313	27,584	6,475
IF2312	29,037	-3,165	87,088	-768	126,132	-1,297
IF2403	5,655	-421	16,303	25	22,531	91
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2310	41,691	-1,887	27,090	-5,221	31,855	-6,569
IH2311	13,737	3,343	11,966	2,118	15,840	2,908
IH2312	17,398	-2,247	41,000	-477	63,079	-141
IH2403	3,700	126	6,835	85	10,287	292
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2310	63,536	3,996	49,978	-11,143	50,730	-10,557
IC2311	23,793	4,742	32,836	6,317	30,883	6,210
IC2312	25,600	1,842	98,492	1,324	107,498	1,429
IC2403	7,345	-907	57,081	450	65,810	458
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2310	55,628	-1,678	36,198	-7,045	37,906	-7,347
IM2311	22,170	7,061	20,523	5,187	21,245	5,439
IM2312	22,775	-874	75,296	114	79,987	214
IM2403	8,858	-419	40,667	310	45,126	490

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2310	117563	-5383	67661	-4573	76134	-4327
IO2311	25404	-7304	28173	2790	28927	2334
IO2312	5957	-2218	37492	560	44486	410
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2310	92447	2175	31194	-28	33955	-1180

MO2312	4752	-2330	22937	317	25891	329
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2310	58502	-4127	35782	-1050	38418	-332

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	77,252	-3,643	66,314	891	65,989	511
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	97,868	7,755	95,905	1,200	98,413	1,271
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	122,606	13,869	161,677	-1,700	158,409	-1,181
T2403	5,375	852	9,849	352	10,493	378
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	37,651	6,202	31,537	250	32,962	124

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.2 Soybeans	B2311	4,598.0	+1.79%	39,797	54,577
LPG	PG2311	5,140.0	+1.38%	129,101	57,779
Soybean Oil	Y2401	8,158.0	+1.09%	306,313	561,601
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Methanol	MA401	2,395.0	-2.32%	674,302	1,338,817
Bleached Softwood Kraft Pulp	SP2401	6,188.0	-1.81%	356,220	294,227
Coke	J2401	2,399.0	-1.74%	23,971	43,845

* Commodities (night session):

* Global crude oil price closed up collectively. November NYMEX crude oil contract up 1.21% to closed at \$87.71/b, December Brent contract up 1.38% to closed at \$90.89/b. INE crude oil active contract up 0.49% to 678.6 yuan/b.

* Precious metals closed up collectively. COMEX gold active contract up 0.07% and closed at \$1935.7/oz. SHFE gold active contract up 0.35% and closed at 464.30 yuan/gram.

* Metals closed mixed, LME lead up 0.89%, LME tin up 0.51%, LME zinc down 0.9%. SHFE lead up 0.80%, SHFE zinc up 0.79%, bonded copper up 0.43%.

* Commodity futures closed mixed. Chemistry and energy products closed mixed, methanol

down 2.32%, wood pulp down 1.81%, urea down 0.71%. LPG up 1.38%, EB up 0.87%. Black series closed down mostly, coke down 1.74%, coking coal down 0.67%, iron ore up 0.81%. Agricultural products closed mixed, No.2 soybeans up 1.79%, soybean oil up 1.09%. Cotton down 1.37%, No.1 soybeans down 0.86%.

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