

DZ20231019

Industrial Economy

*The third “Belt and Road” International Cooperation Summit Forum on Digital Economy was held at the High-level Forum, which released the “Belt and Road” Beijing Initiative for International Cooperation in Digital Economy.

*MIIT: Accelerate the improvement of the new stage industrial Internet policy system, strengthen the coordination between cutting-edge technologies such as AI, the meta-universe and the industrial Internet, stated by the deputy Minister Xu Xiaolan at the 2023 Global Industrial Internet Conference opened in Shenyang City, Liaoning Province.

*Shanghai approved the “Notice on Optimizing the Identification Standards for Personal Housing Loans in this City’s Housing Provident Fund”, which clarified if the employee’s family name does not have a house in this city, has not used the housing provident fund personal housing loan in the country or has already settled the first housing provident fund personal housing loan, it is recognized as the first set of housing.

*Five departments announced the list of pioneer applications for virtual reality in 2023, with projects from companies such as HUAWEI and UNILUMIN listed.

*China International E-commerce Center and Jingdong jointly released the 2023 Instant Retail Development Trend White Paper, which showed instant retail becomes a new blue ocean and it is expected that the market size will reach cny 3.6 trillion by 2030.

*Guangdong released the “Implementation Plan for Urban Infrastructure Construction in Guangdong Province during the 14th Five-Year Plan”, which will focus on solving the most concerned, direct and realistic problems and by 2025, the “urban diseases” of super large cities will be effectively alleviated.

Oct 18 Block Trade Info

*Discount

- Sanyou Medical (688085 CH) saw 17 block trades worth 118.85mn at 18.56yuan per share, 12.00pct discount from last closing.

- Hygon Info (688041 CH) saw 1 block trades worth 126.64mn at 55.06yuan per share, 0.81pct discount from last closing.

- Baheal Medical (301015 CH) saw 11 block trades worth 245.55mn at 23.84yuan per share, 13.25pct discount from last closing.

*Flat

- NYOCOR (600821 CH) saw 2 block trades worth 156.98mn at 6.46yuan per share, flat from last closing.

- Rongsheng Petrochemical (002493 CH) saw 1 block trades worth 123.13mn at 11.12yuan per share, flat from last closing.

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

Total Margin Balance	1.5396 trillion	Total Short Selling Balance	85.2 billion
SH Margin Balance	0.8087 trillion	SH Short Selling Balance	53.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601127	279mio	600010	7.9mio
600839	216mio	688041	3.8mio
600418	96.6mio	600157	2.8mio
688166	96.5mio	688223	2.7mio
600100	89.4mio	601006	2.6mio
SZ Margin Balance	0.7306 trillion	SZ Short Selling Balance	31.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000158	47.8mio	003040	3.1mio
000650	10.5mio	002385	2.3mio
000059	8.8mio	300432	1.5mio
000792	8.8mio	300180	1.5mio
000065	8.8mio	300376	1.4mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-2.357		Northbound Net Cash Flow	+1.197	
Southbound Net Cash Flow	-2.356		Southbound Net Cash Flow	-1.971	
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
002594	1823	2.63	600418	295	9.37
300308	462	5.73	000858	262	0.45
000063	299	1.99	300750	233	0.29
601881	171	1.43	600019	199	1.44
002241	170	2.79	600887	160	0.94

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2310	80,323	5,772	44,255	-7,293	49,599	-8,519
IF2311	41,613	16,847	32,770	10,713	39,279	12,120
IF2312	35,742	7,260	90,875	3,820	128,795	2,761
IF2403	5,444	-52	16,740	437	23,074	543
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2310	46,385	5,642	24,038	-3,015	28,161	-3,589
IH2311	26,034	13,063	18,967	7,250	24,013	8,423
IH2312	21,996	4,745	42,686	1,686	65,192	2,159
IH2403	3,864	346	7,094	284	10,498	261
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2310	67,059	4,037	38,493	-11,398	38,936	-10,761
IC2311	39,702	16,613	47,593	15,020	43,783	13,070
IC2312	34,306	9,674	103,584	5,092	111,015	3,517
IC2403	9,408	2,485	58,574	1,530	67,258	1,448
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2310	60,466	5,110	29,216	-6,465	29,828	-7,507
IM2311	32,759	11,121	29,393	9,182	30,738	9,603
IM2312	29,094	7,356	77,904	2,608	82,490	2,503
IM2403	11,180	2,492	41,929	1,262	46,548	1,425

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2310	120368	2984	66131	-1314	75014	-979
IO2311	34744	9534	32927	4754	33279	4378
IO2312	9011	3407	38048	556	45152	666
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2310	116043	24184	30201	-910	33545	-392
MO2311	32949	32949	16857	16857	18607	18607
MO2312	8710	4253	23785	848	26783	904
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

HO2310	50139	-8223	35019	-617	38420	19
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*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	88,417	13,040	65,849	-465	66,393	2,275
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	95,680	59	97,641	1,736	99,342	929
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	123,611	2,766	161,798	313	158,893	750
T2403	4,827	-336	10,220	371	10,842	349
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	35,060	-2,336	31,441	-47	32,663	-278

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2312	685.2	+1.72%	110,433	28,759
Fuel Oil	FU2401	3,490.0	+1.22%	308,244	238,113
LPG	PG2311	5,184.0	+1.05%	87,203	48,964
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2401	1,710.5	-2.4%	49,653	170,309
Rapeseed Oil	OI401	8,840.0	-1.72%	230,651	286,625
Coke	J2401	2,339.5	-1.66%	13,273	46,061

* Commodities (night session):

* Global crude oil price closed up collectively. November NYMEX crude oil contract up 1.99% to closed at \$87.14/b, December Brent contract up 1.58% to closed at \$91.32/b. INE crude oil active contract up 1.72% to 685.2 yuan/b.

* Precious metals closed up collectively. COMEX gold active contract up 1.27% and closed at \$1960.3/oz. SHFE gold active contract up 0.92% and closed at 470.38 yuan/gram.

* Metals closed up collectively, LME tin up 1.1%, LME lead up 0.6%, LME aluminum up 0.55%, LME zinc up 0.54%. SHFE tin up 0.48%, SHFE lead up 0.40%, SHFE aluminum up 0.37%.

* Commodity futures closed down collectively. Chemistry and energy products closed down mostly, butadiene rubber down 1.14%, PTA down 1.1%, TSR 20 down 1.1%. Black series closed down collectively, coke down 2.4%, iron ore down nearly 1%. Agricultural products closed down collectively, rapeseed oil down 1.72%, No.2 soybeans down 1.55%, rapeseed

meal down 1.23%.

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