

DZ20231023

#### Industrial Economy

\*MIIT released “Work Plan for Steady Growth in the Automotive Industry (2023-2024)”, which proposed to accelerate the formulation of technical requirements for adjusting and reducing vehicle purchase tax and new energy vehicle products.

\*MIIT will deepen the coordinated development of “dual gigabit” and promote the construction of gigabit cities, launch a special action to enhance the coverage and service quality of 5G networks in key industries and scenarios comprehensively, vigorously promote the digital transformation of manufacturing industry and promote innovative applications of AI.

\*NDRC and other three departments organized a pilot project to recommend and select smart tourism immersive experience new space cultivation, which based on digital technologies such as 5G, ultra-high-definition, augmented reality, and AI.

\*Ministry of Ecology and Environment and State Administration for Market Regulation jointly released the “Management Measures for Voluntary Reduction of Greenhouse Gas Transactions (Trial)” on October 20th.

#### Financials

\*CSRC revised and publicly solicited opinions on the “Regulatory Guidelines for Listed Companies No.3-Cash dividends for listed companies”.

\*PBoC: Further promote financial institutions to reduce actual loan interest rates, grasp the counter-cyclical and cross-cyclical adjustments, maintain moderate total amount of monetary credit, and maintain a stable pace, said by Pan, head of PBoC.

#### International Relationship

\*The State Council Premier Li Qiang will attend the 22nd meeting of the board of directors of the member states of the Shanghai Cooperation Organization and conduct an official visit to Kyrgyzstan.

#### Oct 20 Block Trade Info

##### \*Discount

- InventisBio (688382 CH) saw 7 block trades worth 74.05mn at 12.14yuan per share, 11.77pct discount from last closing.

- Moutai (600519 CH) saw 2 block trades worth 64.62mn at 1580.00yuan per share, 3.95pct discount from last closing.

- East Money Info (300059 CH) saw 3 block trades worth 65.94mn at 13.50yuan per share, 9.76pct discount from last closing.

- Techwinsemi Tech (001309 CH) saw 3 block trades worth 89.35mn at 78.75yuan per share, 8.41pct discount from last closing.

##### \*Flat

- Weaver Network (603039 CH) saw 1 block trades worth 164.63mn at 50.45yuan per share, flat from last closing.
- CATL (300750 CH) saw 1 block trades worth 181mn at 181.00yuan per share, flat from last closing.
- Zangge Mining (000408 CH) saw 3 block trades worth 906.36mn at 21.58yuan per share, flat from last closing.

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

|  |                 |  |              |
|--|-----------------|--|--------------|
| <b>Total Margin Balance</b>                      | 1.5400 trillion | <b>Total Short Selling Balance</b>                 | 84.1 billion |
| <b>SH Margin Balance</b>                         | 0.8115 trillion | <b>SH Short Selling Balance</b>                    | 51.6 billion |
| <b>Top Five Margin Trade Net Bought (in CNY)</b> |                 | <b>Top Five Short Selling Net Sold (in shares)</b> |              |
| 510300   | 473mio          | 601868   | 4.1mio       |
| 600839   | 111mio          | 601012   | 2.8mio       |
| 510500   | 104mio          | 600675   | 2.2mio       |
| 600309   | 92.1mio         | 600008   | 2.1mio       |
| 588000   | 89.1mio         | 600900   | 2.0mio       |
| <b>SZ Margin Balance</b>                         | 0.7283 trillion | <b>SZ Short Selling Balance</b>                    | 31.1 billion |
| <b>Top Five Margin Trade Net Bought (in CNY)</b> |                 | <b>Top Five Short Selling Net Sold (in shares)</b> |              |
| 300750   | 145mio          | 000002   | 9.3mio       |
| 002229   | 115mio          | 002385   | 2.3mio       |
| 300418   | 105mio          | 000712   | 1.8mio       |
| 002230   | 87.6mio         | 002600   | 1.7mio       |
| 000001   | 87.1mio         | 300474   | 1.4mio       |

**\*Connection Trade**

| SH-HK Connection (bn cny) |                        |                                | SZ-HK Connection (bn cny) |                        |                                |
|---------------------------|------------------------|--------------------------------|---------------------------|------------------------|--------------------------------|
| Northbound Net Cash Flow  | +0.637                 |                                | Northbound Net Cash Flow  | -2.283                 |                                |
| Southbound Net Cash Flow  | +1.525                 |                                | Southbound Net Cash Flow  | +0.343                 |                                |
| 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 |
| 600036                    | 257                    | 0.32                           | 300750                    | 763                    | 0.95                           |

|        |     |      |        |     |      |
|--------|-----|------|--------|-----|------|
| 600900 | 242 | 0.44 | 600519 | 735 | 0.36 |
| 002466 | 234 | 2.70 | 002594 | 381 | 0.54 |
| 601138 | 200 | 0.61 | 002027 | 219 | 2.21 |
| 002460 | 159 | 1.84 | 688256 | 197 | 3.27 |

**\*Index Futures**

| Position of Top 20 members (Unit lots) |                |         |         |         |          |         |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Futures                  | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IF2310                                 | 43,612         | -31,689 | 0       | -17,890 | 0        | -15,470 |
| IF2311                                 | 100,391        | 22,685  | 66,070  | 12,284  | 78,926   | 16,065  |
| IF2312                                 | 48,438         | -3,301  | 92,107  | 714     | 130,410  | 573     |
| IF2403                                 | 13,513         | 3,523   | 19,738  | 1,407   | 26,682   | 1,882   |
| SSE 50 Index Futures                   | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IH2310                                 | 29,219         | -19,400 | 0       | -10,534 | 0        | -10,825 |
| IH2311                                 | 55,916         | 5,215   | 37,530  | 5,470   | 45,948   | 7,272   |
| IH2312                                 | 28,835         | -3,955  | 44,906  | -823    | 66,036   | -684    |
| IH2403                                 | 6,224          | -587    | 8,038   | 214     | 11,664   | 382     |
| CSI 500 Index Futures                  | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IC2310                                 | 31,331         | -32,810 | 0       | -8,907  | 0        | -10,246 |
| IC2311                                 | 70,698         | 11,105  | 75,153  | 11,582  | 70,793   | 11,719  |
| IC2312                                 | 34,283         | -424    | 107,593 | 1,120   | 114,299  | 1,171   |
| IC2403                                 | 12,906         | 1,089   | 60,935  | 1,274   | 69,900   | 1,756   |
| CSI 1000 Index Futures                 | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IM2310                                 | 29,651         | -23,849 | 0       | -10,189 | 0        | -11,727 |
| IM2311                                 | 70,416         | 17,334  | 50,928  | 8,110   | 53,271   | 9,673   |
| IM2312                                 | 29,666         | -2,426  | 77,663  | 568     | 81,823   | 435     |
| IM2403                                 | 13,534         | 122     | 42,531  | 552     | 47,370   | 753     |

**\*Index Options**

| Position of Top 20 members (Unit lots) |                |         |         |         |          |         |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Options                  | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IO2310                                 | 124545         | -98046  | 0       | -38033  | 0        | -43438  |
| IO2311                                 | 113719         | 25665   | 53041   | 9981    | 56374    | 11733   |
| IO2312                                 | 27472          | 729     | 40484   | 168     | 49115    | 1154    |

| CSI 1000 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
|------------------------|----------------|---------|---------|---------|----------|---------|
| MO2310                 | 136224         | -9559   | 0       | -16969  | 0        | -19998  |
| MO2311                 | 75783          | 30831   | 24061   | 5059    | 27480    | 5615    |
| MO2312                 | 18245          | 6108    | 24323   | 329     | 27921    | 636     |
| SSE50 Index Options    | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| HO2310                 | 81445          | -37869  | 0       | -19824  | 0        | -19562  |
| HO2311                 | 51017          | 51017   | 25702   | 25702   | 27909    | 27909   |
| HO2312                 | 11509          | 11509   | 23313   | 23313   | 26242    | 26242   |

### \*Treasury Futures

| Position of Top 20 members (Unit lots) |                |         |         |         |          |         |
|--|----------------|---------|---------|---------|----------|---------|
| 2-Year Treasury Bond Futures           | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TS2312                                 | 124,423        | 28,033  | 63,956  | -2,676  | 65,855   | -1,886  |
| 5-Year Treasury Bond Futures           | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TF2312                                 | 139,194        | 10,519  | 99,683  | -617    | 98,489   | -595    |
| 10-Year Treasury Bond Futures          | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| T2312                                  | 176,942        | 22,854  | 166,885 | 1,240   | 158,734  | -923    |
| T2403                                  | 8,520          | 3,095   | 10,299  | -71     | 11,062   | 124     |
| 30-Year Treasury Bond Futures          | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TL2312                                 | 53,798         | 11,124  | 29,907  | -2,403  | 31,349   | -2,162  |

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

| Top 3 Gainers (Dominant Contract) |          |          |          |                |                |
|-----------------------------------|----------|----------|----------|----------------|----------------|
| Product                           | Contract | Price    | Change % | Trading Volume | Open Interests |
| LPG                               | PG2311   | 5,230.0  | +2.01%   | 113,441        | 38,151         |
| Rapeseed Meal                     | RM401    | 2,985.0  | +1.67%   | 437,624        | 537,146        |
| Silver                            | AG2312   | 5,869.0  | +0.77%   | 497,177        | 456,316        |
| Top 3 Loser (Dominant Contract)   |          |          |          |                |                |
| Product                           | Contract | Price    | Change % | Trading Volume | Open Interests |
| Bleached Softwood Kraft Pulp      | SP2401   | 6,058.0  | -2.16%   | 340,526        | 263,655        |
| Iron Ore                          | I2401    | 839.0    | -1.99%   | 182,707        | 811,555        |
| Cotton                            | CF401    | 15,990.0 | -1.93%   | 234,841        | 627,296        |

### \* Commodities (night session):

\* Global crude oil price closed down mostly. December NYMEX crude oil contract down 0.08% to closed at \$88.3/b, December Brent contract down 0.01% to closed at \$92.37/b. INE

crude oil active contract up 0.29% to 691.3 yuan/b.

\* Precious metals closed up collectively. COMEX gold active contract up 0.64% and closed at \$1993.1/oz. SHFE gold active contract up 0.35% and closed at 476.18 yuan/gram.

\* Metals closed down mostly, LME copper down 0.66%, LME tin down 0.61%, LME zinc up 0.99%, LME nickel up 0.65%. SHFE tin down 0.68%, bonded copper down 0.44%, SHFE lead up 0.55%, SHFE zinc up 0.45%.

\* Commodity futures closed down mostly. Chemistry and energy products closed down collectively, wood pulp down 2.16%, soda ash down 1.92%, bitumen down 1.64%. Black series closed down collectively, iron ore down 1.99%. Agricultural products closed mixed, rapeseed meal up 1.67%, cotton down 1.93%, cotton yarn down 1.77%.

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