

DZ20230801

Xi's emphasis

\*Qiushi magazine published an important article by General Secretary Xi Jinping titled "strengthening basic research to achieve high-level scientific and technological self-reliance", which emphasized that strengthening basic research is an urgent requirement to achieve high-level technological self-reliance and self-improvement, and it is the only way to build a world-renowned technology country.

Policy

\*State Council Premier Li Qiang presided over the executive meeting on July 31st, studying the follow-up arrangements related to the phased policies that are due, decided to approve Shandong Shi dao Bay, Fujian Ning De, and Liaoning Xu Dabao nuclear power projects, emphasized the need to strengthen counter cyclical adjustment and policy reserve research, introduce new policy measures for cameras, and better reflect the pertinence, combination and synergy of macro policies.

Industrial Economy

\*NDRC held a press conference on measures to restore and expand consumption which state that promoting the growth of residents' income is basically synchronized with economic growth, will study and optimize more popular and inclusive support policies for the automobile consumption segmented market.

\*Administration for Market Regulation will work with relevant departments to issue opinions on improving the consumption environment, launch the creation of national demonstration cities for assured consumption, play a leading role in creating cities as a whole, and further improve and upgrade the consumption environment in various regions.

\*Ministry of Agriculture and Rural and Ministry of Emergency Management jointly issued emergency notices that multi-channel mobilization of drainage and irrigation machinery equipment such as water pumps to support disaster-stricken areas to carry out disaster relief and emergency drainage of farmland water.

\*MoC and other four departments jointly issued announcement regarding the implementation of temporary export controls for some drones-related items will be officially implemented from September 1st.

\*MIIT will study and formulate policy documents to promote the high-quality development of audio-visual electronic industry.

\*Shanghai: Strongly support the demand for rigid and improved housing, promote the stable and healthy development of Shanghai's real estate market.

July 31 Block Trade Info

\*Discount

- Aonong Biological (603363 CH) saw 11 block trades worth 55.77mn at 8.63yuan per share, 13.96pct discount from last closing.

- Sany Heavy Industry (600031 CH) saw 3 block trades worth 70.79mn at 17.57yuan per share, 1.01pct discount from last closing.

- CATL (300750 CH) saw 13 block trades worth 96.85mn at 230.05yuan per share, 3.24pct discount from last closing.

\*Flat

- Wonders Info (300168 CH) saw 4 block trades worth 155.92mn at 10.84yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4863 trillion	<b>Total Short Selling Balance</b>	93.3billion
<b>SH Margin Balance</b>	0.7763 trillion	<b>SH Short Selling Balance</b>	60.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600519	555mio	600919	34.18mio
600030	367mio	600369	19.11mio
600276	333mio	601860	17.00mio
601059	202mio	601162	13.20mio
600050	165mio	601555	4.31mio
<b>SZ Margin Balance</b>	0.7097 trillion	<b>SZ Short Selling Balance</b>	32.4 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000661	177mio	000982	8.28mio
300059	145mio	000750	5.50mio
300308	145mio	000778	2.66mio
300122	133mio	300459	2.49mio
300114	132mio	002610	1.98mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.1		Northbound Net Cash Flow	+6.2	
Southbound Net Cash Flow	-1.8		Southbound Net Cash Flow	-4.2	
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
300750	1726	1.71	002475	273	1.20
600519	956	0.40	000977	243	3.50
002594	848	1.09	600588	190	2.98
300033	468	4.53	600276	188	0.60
300760	391	1.04	603288	175	0.69

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	102,844	-3,089	61,490	1,854	72,046	1,517
IF2309	51,111	-711	77,747	-156	106,136	2,254
IF2312	12,697	1,135	18,464	166	25,959	464
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2308	81,869	-85	39,692	-3,002	44,747	-3,838
IH2309	40,561	-462	42,665	-214	63,698	852
IH2312	15,505	2,942	17,517	-162	22,478	325
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	58,147	-226	51,132	239	55,174	229
IC2309	29,865	3,002	104,842	-453	108,954	-324
IC2312	13,612	1,999	64,559	281	67,649	514
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	54,788	430	45,941	-656	47,894	743
IM2309	27,122	3,351	55,932	-416	59,493	-352
IM2312	11,839	-481	43,217	-245	47,571	-205

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	226330	-14699	61726	6019	63200	6197
IO2309	37852	5714	40499	1046	43995	538
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	112166	-16430	29587	804	34920	1417
MO2309	17044	3476	21835	1363	24941	1901
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2308	123370	-16210	32677	3167	35811	4954

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	49,086	-17,793	45,036	-1,144	46,124	-2,160

5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	77,764	-21,196	99,874	-583	94,908	-1,995
TF2312	14,523	2,407	12,694	2,132	13,230	1,981
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	142,257	-6,558	173,680	-4,125	166,715	-4,542
T2312	31,221	4,874	28,721	4,958	29,323	5,045
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	29,539	1,813	16,943	-388	16,943	-508

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Glass	FG309	1,782.0	+5.01%	616,379	590,791
Coke	J2309	2,332.5	+2.6%	14,806	40,018
Fuel Oil	FU2309	3,517.0	+2.45%	238,027	307,482
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Oil	OI309	9,329.0	-1.5%	263,386	214,577
EG	EG2309	4,127.0	-1.36%	133,912	369,863
Bleached Softwood Kraft Pulp	SP2309	5,432.0	-1.34%	237,159	254,952

**\* Commodities (night session):**

\* Global crude oil price closed up collectively. September NYMEX crude oil contract up 1.46% to closed at \$81.76/b, October Brent contract up 0.97% to closed at \$85.23/b. INE crude oil active contract up 2.09% to 619.9 yuan/b.

\* Precious metals closed up collectively. COMEX gold contract up 0.19% to closed at \$2003.7/oz. SHFE gold active contract up 0.26% and closed at 457.74 yuan/gram.

\* Metals closed up mostly, LME zinc up 3.1%, LME aluminum up 2.93%, LME copper up 2%. SHFE zinc up 1.85%, SHFE copper up 1.54%, bonded copper up 1.50%.

\* Commodity futures closed mixed. Chemistry and energy products closed mixed, glass up 5.01%, fuel oil up 2.45%, EB up 1.41%. Black series closed up collectively, coke up 2.6%, iron ore up 1.26%, coking coal up 1.17%. Agricultural products closed up mostly, rapeseed meal up 1.39%, soybean meal up 1.06%, rapeseed oil down 1.5%.

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