

DZ20230802

International Relationship

*China and Georgia signed a cooperation plan to jointly build the "Belt and Road" on the witness of the prime ministers of the two countries.

Policy

*MIIT and other five departments jointly issued notice on carrying out the "one chain, one policy, one batch" financing promotion action for small and medium-sized enterprises, which emphasized to encourage the head office of banking and financial institutions to actively optimize the allocation of credit resources.

*PBoC and SAFE held a work conference for the second half of 2023, which emphasized to strengthen and improve foreign exchange policies to maintain a stable operation of the foreign exchange market, continue to accurately and effectively implement a prudent monetary policy to maintain reasonable and sufficient liquidity, guide commercial banks to adjust the interest rates of individual housing loans in an orderly and legal manner, and further facilitate overseas investors to increase their holdings of RMB assets and orderly promote the internationalization of RMB.

Industrial Economy

*The National Intelligent Connected Vehicle Industry Measurement and Testing Center has accepted and established. Intelligent connected vehicles are still in the early stages of industrialization.

*MIIT and five other departments jointly launched the 2023 Intelligent Manufacturing Pilot Demonstration Action, which aimed to select a number of excellent intelligent manufacturing scenarios, build a number of intelligent manufacturing demonstration factories and smart supply chains through the way of unveiling the list and taking leadership, and promote high-quality development of intelligent manufacturing.

Co Focus

*BYD issued announcement that July NEV retail sales of 262,161 units, the cumulative growth rate of sales this year is 87.63% y/y. In July, a total of 18,169 NEV were sold overseas.

Aug 1 Block Trade Info

*Discount

- Eastroc Beverage (605499 CH) saw 7 block trades worth 90.05mn at 172.54yuan per share, 5.62pct discount from last closing.
- Bolex Food (603170 CH) saw 14 block trades worth 110.04mn at 18.50yuan per share, 8.37pct discount from last closing.

- Empyrean Tech (301269 CH) saw 4 block trades worth 1.03bn at 101.11-102.16yuan per share, 1-1.48pct discount from last closing.

*Flat

- Air China (601111 CH) saw 1 block trades worth 223.68mn at 9.32yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.4881 trillion	Total Short Selling Balance	93.6billion
SH Margin Balance	0.7770 trillion	SH Short Selling Balance	61.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601099	166mio	600369	42.34mio
600276	144mio	601162	40.92mio
600266	143mio	600906	22.40mio
600519	137mio	600155	20.44mio
601318	134mio	601005	12.07mio
SZ Margin Balance	0.7109 trillion	SZ Short Selling Balance	32.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300308	302mio	002797	2.51mio
002594	144mio	002958	2.03mio
002475	82.71mio	002195	1.84mio
300760	78.52mio	000060	1.61mio
300476	75.59mio	000709	0.92mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+4.8		Northbound Net Cash Flow	+0.04	
Southbound Net Cash Flow	+4.1		Southbound Net Cash Flow	+5.35	
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
603259	794	3.73	600276	308	1.08
300750	704	0.67	601012	304	1.34
000858	447	0.64	300308	234	2.28
600030	395	1.11	601888	232	0.89
600519	322	0.14	300760	220	0.61

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	75,197	-27,428	56,956	-4,367	68,016	-4,030
IF2309	36,268	-13,670	77,762	15	107,393	1,257
IF2312	9,517	-2,560	18,830	370	26,971	1,012
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2308	50,951	-30,609	35,854	-3,706	40,749	-3,998
IH2309	24,146	-15,355	42,461	-204	64,145	491
IH2312	6,845	-7,653	16,757	-749	21,884	-572
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	40,304	-17,358	48,681	-2,451	52,619	-2,540
IC2309	21,574	-7,462	103,551	-1,291	107,712	-1,242
IC2312	8,665	-4,398	64,174	-352	67,404	-245
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	40,132	-14,291	43,209	-2,559	46,085	-1,641
IM2309	17,670	-9,122	55,212	-720	58,843	-650
IM2312	9,389	-2,147	42,090	-1,093	46,661	-910

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	158066	-68225	64556	3031	67466	4411
IO2309	21385	-15875	42649	2150	47142	3147
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	71143	-41001	31764	2210	37803	2883
MO2309	7745	-8626	22582	747	25722	781
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2308	81780	-40638	36014	3427	39455	3644

***Treasury Futures**

Position of Top 20 members (Unit lots)
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2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	75,729	29,893	46,511	1,475	47,861	1,755
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	86,187	11,499	100,154	439	94,343	-565
TF2312	15,829	2,385	14,944	2,628	15,968	2,999
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	125,508	-14,838	171,784	-1,471	166,195	-419
T2312	29,078	-416	32,764	4,101	32,819	3,558
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	25,211	-3,992	16,733	-92	16,438	-424

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2309	1,522.0	+2.94%	68,019	126,594
Coke	J2309	2,372.0	+1.93%	12,473	39,971
Methanol	MA309	2,372.0	+1.76%	557,438	956,459
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2309	226,940.0	-1.25%	40,276	52,960
Bonded Copper	BC2310	61,980.0	-1.21%	13,274	45,855
Copper	CU2309	69,700.0	-1.12%	66,540	198,961

*** Commodities (night session):**

* Global crude oil price closed up collectively. September NYMEX crude oil contract up 0.45% to closed at \$82.17/b, October Brent contract up 0.4% to closed at \$85.77/b. INE crude oil active contract up 0.44% to 620.1 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 1.37% to closed at \$1981.6/oz. SHFE gold active contract down 0.39% and closed at 456.10 yuan/gram.

* Metals closed down collectively, LME tin down 3.62%, LME copper down 2.21%, LME aluminum down 1.29%. SHFE tin down 1.25%, bonded copper down 1.21%, SHFE copper down 1.12%.

* Commodity futures closed mixed. Chemistry and energy products closed mixed, methanol up 1.76%, soda ash up 1.53%, glass up 1.29%, fuel oil up 1.05%. Black series closed mixed, coking coal up 2.94%, coke up 1.93%. Agricultural products closed down mostly.

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