

DZ20230810

Industrial Economy

*MIIT publicly solicited opinions on the mandatory national standards for the "Regulations on Safety Management of Civil Explosive Products Production and Sales Enterprises".

*The Supreme People's Court and Supreme People's Procuratorate jointly released the "Interpretation on Several Issues Concerning the Application of Laws in Handling Criminal Cases of Environmental Pollution", which adjusted the standards for conviction and sentencing of environmental pollution crimes, and will be implemented from August 15th.

*Jiangsu publicly solicited opinions on "Several Policy Measures to Promote the Continuous Recovery of the Provincial Economy and Help High-Quality Development to Continue to be at the forefront", which pointed out to support the demand for rigid and improve housing and guide commercial banks to adjust the interest rate of existing personal housing loans in an orderly manner according to law.

*The Institute of Physics, Chinese Academy of Sciences and other institutions have not observed room temperature superconductors.

Financials

*Shanghai issued the "Implementation Plan for Shanghai Science and Technology Achievement Transformation Innovation Pilot", which planned to pilot the transfer of all or part of the ownership of scientific and technological achievements to researchers.

*SZSE issued a notice on supporting flood control and disaster relief in Beijing-Tianjin-Hebei region and Northeast China, which specifically reduced the expenses of listed companies. Support the issuance of special bonds for flood control and disaster relief and establish a fast track for issuance review.

Aug 9 Block Trade Info

*Discount

- Eastroc Beverage (605499 CH) saw 3 block trades worth 33.61mn at 168.07yuan per share, 6.87pct discount from last closing.

- Jinbei Auto (600609 CH) saw 1 block trades worth 130.86mn at 4.99yuan per share, 4.04pct discount from last closing.

*Flat

- CITIC (600030 CH) saw 2 block trades worth 38.11mn at 24.91yuan per share, flat from last closing.

- Ja Solar Tech (002459 CH) saw 2 block trades worth 39.80mn at 30.43yuan per share, flat from last closing.

*Margin Trade

Total Margin Balance	1.4966 trillion	Total Short Selling Balance	93.2billion
SH Margin Balance	0.7838 trillion	SH Short Selling Balance	60.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601099	133mio	600851	2.9mio
600031	83.9mio	600985	2.4mio
601012	60.5mio	601777	2.0mio
600160	52.2mio	601988	1.6mio
601995	47.8mio	601136	1.0mio
SZ Margin Balance	0.7125 trillion	SZ Short Selling Balance	33.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300760	75.3mio	001979	5.6mio
002349	52.1mio	002101	5.4mio
000712	47.5mio	002431	1.6mio
000661	45.0mio	000988	1.2mio
000157	42.9mio	000100	1.1mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.412		Northbound Net Cash Flow	+0.008	
Southbound Net Cash Flow	-1.611		Southbound Net Cash Flow	-5.270	
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	411	1.88	600036	384	0.45
300760	260	0.79	600519	289	0.12
300750	244	0.22	002594	235	0.31
300308	173	1.60	000651	231	1.08
000625	161	1.05	601138	197	0.41

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	58,672	-19,615	52,963	-5,009	63,330	-4,863
IF2309	30,135	-5,080	81,707	-1,249	115,178	146
IF2312	7,930	-1,837	22,233	15	31,958	447
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

IH2308	43,771	-12,279	32,680	-3,767	36,937	-3,942
IH2309	24,533	-5,617	42,528	-2,576	65,990	-1,767
IH2312	7,317	-1,139	17,965	-123	25,507	625
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	41,675	-2,580	44,423	-1,278	47,328	-1,345
IC2309	21,524	59	100,582	413	105,750	512
IC2312	9,462	-531	66,555	729	69,374	928
IC2403	6,291	812	11,931	927	12,580	921
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	38,222	-5,522	38,168	-2,678	39,988	-2,394
IM2309	21,531	1,960	56,663	28	61,326	736
IM2312	8,671	626	43,213	515	48,278	509
IM2403	4,802	716	11,325	723	12,972	779

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	105731	-40467	75758	3358	80821	4410
IO2309	18482	-3998	51187	2984	57094	3157
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	65820	-5839	35004	444	41138	523
MO2309	10906	3264	25322	752	29300	865
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2308	53043	-17772	44743	2758	49918	3337
HO2309	9792	9792	22682	22682	25426	25426

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	22,044	-39,857	40,542	-783	41,646	-881
TS2312	8,201	-9,746	13,308	1,508	13,896	1,512
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	67,488	-8,318	91,869	-773	88,853	-69
TF2312	14,062	-122	28,077	1,748	29,498	2,411
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

T2309	87,655	-18,312	145,734	-3,231	140,389	-2,412
T2312	28,174	-2,038	53,441	3,644	53,700	3,442
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	22,684	-1,349	13,210	-766	12,803	-225
TL2312	5,165	-672	10,293	529	11,206	559

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2309	4,170.0	+4.02%	98,738	104,797
Low Sulfur Fuel Oil	LU2311	4,479.0	+2.85%	69,673	217,123
Crude Oil	SC2309	639.9	+2.52%	120,175	37,599
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2309	164,150.0	-0.76%	69,752	71,618
Corn Starch	CS2309	3,128.0	-0.54%	57,933	110,427
Gold	AU2310	453.7	-0.36%	105,498	203,863

*** Commodities (night session):**

* Global crude oil price closed up collectively. September NYMEX crude oil contract up 1.57% to closed at \$84.22/b, October Brent contract up 1.43% to closed at \$87.40/b. INE crude oil active contract up 2.52% to 639.9 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.62% to closed at \$1947.8/oz. SHFE gold active contract down 0.36% and closed at 453.74 yuan/gram.

* Metals closed mixed, LME nickel down 1.64%, LME zinc up 0.96%, LME lead up 0.71%, LME copper up 0.68%. SHFE zinc up 0.60%, SHFE lead up 0.44%, SHFE nickle down 0.76%.

* Commodity futures closed up mostly. Chemistry and energy products closed up collectively, LPG up 4.02%, EB up 2.36%, fuel oil up 2.2%. Black series closed up mostly, iron ore up 1.46%, coke up 1.42%. Agricultural products closed up mostly, soybean oil up 2.22%, rapeseed oil up 1.67%, RBD palm olein up 1.66%.



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