

DZ20230817

#### Industrial Economy

\*NDRC issued notice on "Several Policy Measures to Promote the Further Improvement of Energy Level of Hongqiao International Open Hub", which proposed to accelerate the construction of a new platform for functionally complex international central business district and international trade center, promote the data center cluster of the Yangtze River Delta Ecological Green Integration Demonstration Zone and optimize the computing power layout of the Wuhu Data Center Cluster, promote mutual recognition and exchange of test licenses and results for intelligent connected vehicles, and support Shanghai and Suzhou to jointly carry out digital RMB pilot projects.

\*Beijing issued "Several Measures to Promote the Innovative Development of the Robot Industry in Beijing", which proposed to take the lead in building a robot industry base in qualified areas, and support the financing and listing of robot enterprises to establish a robot industry fund with a scale of 10 billion yuan.

\*Henan Province issued the three-year action plan for the construction of electric vehicle charging infrastructure 2023-2025, which proposed to basically build a smart charging network covering the whole province.

\*Ministry of Water Resources reviewed the "Opinions on Deepening the Implementation of the Outline of Building a Quality Power and Enhancing the Quality of Water Conservancy Engineering Construction".

#### Financials

\*State Council Premier Li Qiang presided over the second plenary session on August 16th, whom emphasized that efforts should be made to expand domestic demand, continue to expand consumption and promote investment policy space, boost bulk consumption, strengthen coordination and cooperation among various policies, ensure the completion of annual goals and tasks, and solidly promote high-quality development.

\*Guangdong has issued the "Notice on Optimizing and Adjusting Policies and Measures to Stabilize Employment to Fully Promote Development and Benefit Peoples Livelihood", which proposed to broaden channels to promote youth employment and encourage the absorption of youth employment, encourage financial institutions to extend loans to small and micro enterprises with good job stability.

#### Co Focus

\*CATL released Shenxing Overcharged Battery, which is the world's first lithium iron phosphate 4Covercharged battery. The battery has achieved "charging for 10 minutes and endurance for 400 kilometers" through innovation in lithium iron phosphate materials, and will begin mass production at the end of the year and will be commercialized 24Q1.

Aug 16 Block Trade Info

\*Discount

- Yunnan Baiyao (000538 CH) saw 17 block trades worth 402.47mn at 51.39yuan per share, 4.02pct discount from last closing.

\*Flat

- Zijin Mining (601899 CH) saw 1 block trades worth 215.76mn at 12.19yuan per share, flat from last closing.

- CATL (300750 CH) saw 1 block trades worth 96.76mn at 232.60yuan per share, flat from last closing.

- TCL (000100 CH) saw 1 block trades worth 215.17mn at 3.97yuan per share, flat from last closing.

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

<b>Total Margin Balance</b>		<b>Total Short Selling Balance</b>	
1.4878 trillion		88.6 billion	
<b>SH Margin Balance</b>		<b>SH Short Selling Balance</b>	
0.7807 trillion		56.7 billion	
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601099	113mio	601162	14.5mio
601012	95.2mio	600906	13.4mio
600909	93.1mio	600909	7.5mio
600602	86.6mio	601006	5.3mio
601225	86.4mio	600369	4.7mio
<b>SZ Margin Balance</b>		<b>SZ Short Selling Balance</b>	
0.7069 trillion		31.9 billion	
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300059	127mio	000982	3.7mio
002945	77.6mio	002230	1.9mio
300418	63.8mio	000750	1.9mio
002594	44.6mio	000538	1.9mio
000063	43.7mio	000898	1.2mio

**\*Connection Trade**

<b>SH-HK Connection (bn cny)</b>			<b>SZ-HK Connection (bn cny)</b>		
Northbound Net Cash Flow	-3.921		Northbound Net Cash Flow	-0.719	
Southbound Net Cash Flow	-0.400		Southbound Net Cash Flow	-2.643	
<b>Top 5 Northbound Inflow</b>			<b>Top 5 Northbound Outflow</b>		
Name	Market Value (mio cny)	% out of ttl share outstanding	Name	Market Value (mio cny)	% out of ttl share outstanding
688111	343	1.83	600036	792	0.97

000977	312	4.82	601318	475	0.54
000063	273	1.55	600519	409	0.18
601138	174	0.41	000858	396	0.61
300413	150	2.48	601012	338	1.57

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	65,306	-20,841	32,310	-9,704	35,074	-11,586
IF2309	66,125	2,052	98,278	5,897	134,893	6,401
IF2312	15,441	-1,980	28,534	943	40,370	764
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2308	43,370	-15,671	20,261	-4,718	23,109	-4,648
IH2309	41,745	-6,670	52,456	1,101	74,017	1,472
IH2312	10,972	-544	21,683	709	29,379	878
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	48,189	-11,890	27,690	-10,800	29,440	-11,103
IC2309	49,511	4,480	117,037	5,486	120,171	5,509
IC2312	13,614	788	71,395	1,918	72,994	1,385
IC2403	7,350	-834	18,537	567	20,427	824
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	46,248	-9,550	24,366	-7,206	25,306	-6,982
IM2309	42,051	934	69,758	4,365	71,868	4,045
IM2312	14,534	1,949	47,398	2,177	52,497	2,332
IM2403	5,688	159	14,646	711	15,912	684

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	148312	-31766	56726	-1451	65950	-1326
IO2309	51603	-6992	73742	4682	80732	5204
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	130921	-13446	31260	58	36885	189
MO2309	31337	-1287	31254	2010	36233	2566
SSE50 Index Options	Trading	Change*	Long	Change*	Short	Change*

	Volume		OI		OI	
HO2308	79811	-29781	36025	-731	40882	-1051
HO2309	24339	-1269	31102	937	34316	1375

### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	45,598	-14,762	32,956	-1,932	34,818	-2,710
TS2312	24,960	1,449	23,139	3,332	25,008	4,000
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	101,142	-28,579	71,570	-5,317	72,805	-4,776
TF2312	48,618	-1,798	50,575	5,208	53,048	4,944
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	107,210	-52,209	113,046	-11,242	113,910	-10,763
T2312	66,915	-28,414	89,630	10,319	86,471	10,775
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	19,668	-3,351	10,198	-430	10,209	-368
TL2312	15,742	2,458	14,842	1,996	16,200	2,124

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA401	1,619.0	+1.95%	786,246	1,282,430
Glass	FG401	1,574.0	+1.68%	385,393	783,657
Bitumen	BU2311	3,743.0	+1.55%	156,483	327,592
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Corn Starch	CS2311	2,914.0	-2.18%	100,635	171,872
Corn	C2311	2,627.0	-1.46%	253,535	685,392
Methanol	MA401	2,359.0	-1.34%	425,032	1,173,816

### \* Commodities (night session):

\* Global crude oil price closed down collectively. September NYMEX crude oil contract down 2.14% to closed at \$79.26/b, October Brent contract down 1.84% to closed at \$83.33/b. INE crude oil active contract up 0.03% to 656.3 yuan/b.

\* Precious metals closed down collectively. COMEX gold contract down 0.68% to closed at \$1922.1/oz. SHFE gold active contract up 0.03% and closed at 456.78 yuan/gram.

\* Metals closed down mostly, LME tin down 0.94%, LME zinc down 0.54%, LME nickel up

0.46%. SHFE zinc down 0.55%, SHFE nickel up 0.91%.

\* Commodity futures closed mixed. Chemistry and energy products closed up mostly, soda ash up 1.95%, glass up 1.68%, bitumen up 1.55%, fuel oil up 1.07%, methanol down 1.34%. Black series closed mixed, iron ore up 1.09%, coking coal down 1.16%. Agricultural products closed up mostly, rapeseed meal up 1.26%, No.2 soybeans up 1.15%, rapeseed meal up 1.05%, corn starch down 2.18%.

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