

DZ20240828

#### Industrial Economy

\*PBoC and other eight departments jointly released the “Guiding Opinions on Further Financial Support for the Green, Low-Carbon and High-Quality Development of the Yangtze River Economic Belt”, which proposes to strengthen technology and empower green and low-carbon development.

\*MoC and other five departments jointly issued a notice to improve the city’s duty-free shop policy, with currently 13 foreign exchange goods duty-free shops in Beijing, Shanghai, Harbin and other cities, which will be transformed into city duty-free shops within three months from the date of implementation.

#### Financial

\*Several small and medium-sized banks have announced a reduction in deposit interest rates, the deposit interest rate will be lowered at the end of August or early September, with an adjustment range of 10-35 basis points.

#### International Relationship

\*Wang Yi, committee member of the Political Bureau of the CPC Central Committee and Director of the Central Foreign Affairs Office, began a new round of strategic communication with president Sullivan of the United States in Beijing.

#### Aug 27 Block Trade Info

##### \*Discount

- Cocreation Grass(605099 CH) saw 1 block trades worth 34.88mn at 15.50yuan per share, 4.91pct discount from last closing.
- Cheng De Lolo (000848 CH) saw 2 block trades worth 50.79mn at 7.37yuan per share, 1.60pct discount from last closing.

#### \*Margin Trade

<b>Total Margin Balance</b>	1.3814 trillion	<b>Total Short Selling Balance</b>	11.9 billion
<b>SH Margin Balance</b>	0.7273 trillion	<b>SH Short Selling Balance</b>	8.0 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601012	61.7mio	601398	0.6mio
601186	59.6mio	601288	0.5mio
600048	52.6mio	600157	0.5mio
600028	43.1mio	688469	0.4mio
600789	30.2mio	600588	0.4mio

<b>SZ Margin Balance</b>	0.6531 trillion	<b>SZ Short Selling Balance</b>	4.0 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000062	109mio	002195	0.5mio
000725	58.5mio	000100	0.4mio
300308	43.4mio	300002	0.4mio
300223	31.1mio	000898	0.2mio
000100	29.7mio	000927	0.2mio

**\*Connection Trade**

SH-HK Connection (bn cny/hkd)		SZ-HK Connection (bn cny/hkd)	
Northbound Turnover	41.99	Northbound Turnover	40.49
Southbound Net Cash Flow	+1.808	Southbound Net Cash Flow	+1.067
Top 5 Northbound Turnover/Shanghai		Top 5 Northbound Turnover/Shenzhen	
Name	Market Value (mio cny)	Name	Market Value (mio cny)
601288	796	000333	898
600519	759	002475	879
601398	566	300750	712
601899	557	300308	534
601857	447	000858	440

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2409	61,124	-8,886	87,880	-865	111,056	-2,130
IF2412	17,417	-1,199	43,808	604	54,943	811
IF2503	4,378	-150	14,115	-120	17,008	32
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2409	29,651	-7,040	42,282	-961	52,627	-1,287
IH2412	7,230	-1,939	14,977	-204	21,460	-287
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

IC2409	65,560	3,983	96,469	-2,743	98,248	-3,270
IC2412	25,602	7,586	67,676	1,966	65,138	2,156
IC2503	9,099	1,428	26,718	528	26,275	650
<b>CSI 1000 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IM2409	109,282	-649	99,332	-743	111,095	-1,693
IM2412	32,203	-2,283	59,293	-2,687	66,013	-2,318
IM2503	15,031	2,199	29,572	1,018	29,347	976

### \*Index Options

Position of Top 20 members (Unit lots)						
<b>CSI 300 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IO2409	51135	-3520	75238	982	89290	1968
<b>CSI 1000 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
MO2409	132903	17586	101060	1537	115820	2928
MO2412	4572	1218	25215	196	27424	333
<b>SSE50 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
HO2409	15522	-5713	28325	32	31697	156

### \*Treasury Futures

Position of Top 20 members (Unit lots)						
<b>2-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TS2409	2,524	-6,631	11,215	-228	11,154	-247
TS2412	80,470	6,213	38,107	2,457	43,318	2,848
<b>5-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TF2409	6,589	-2,901	21,479	-1,432	21,607	-1,144
TF2412	96,992	3,350	94,031	-1,869	98,222	-1,497
<b>10-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
T2409	19,804	-353	40,671	-3,236	40,775	-3,653
T2412	110,299	20,712	154,192	3,985	156,684	4,322
<b>30-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TL2409	12,234	-3,424	19,600	-2,341	18,864	-1,773
TL2412	86,770	17,853	61,022	1,992	64,686	1,638

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

Top 3 Gainers (Dominant Contract)
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Product	Contract	Price	Change %	Trading Volume	Open Interests
Soybean Meal	M2501	3,021.0	+1.99%	781,427	1,556,014
No.2 Soybeans	B2410	3,582.0	+1.82%	61,656	92,180
Rapeseed Meal	RM501	2,248.0	+1.72%	619,933	1,132,030
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2410	559.0	-1.77%	74,868	25,375
Fuel Oil	FU2411	3,066.0	-1.51%	287,384	187,730
Low Sulfur Fuel Oil	LU2411	4,182.0	-1.16%	44,246	84,931

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

\* Global crude oil price closed down collectively. October NYMEX crude oil contract down 2.14% to closed at \$75.76/b, November Brent contract down 1.8% to closed at \$78.91/b. INE crude oil active contract down 1.77% to 559.0 yuan/b.

\* Precious metals closed mixed, COMEX gold active contract up 0.19% and closed at \$2560/oz. SHFE gold active contract up 0.29% to closed at 577.46 yuan/gram.

\* Metals closed up collectively, LME nickel up 2.43%, LME copper up 1.41%, LME zinc up 0.84%, LME tin up 0.74%. SHFE tin up 1.48%, SHFE zinc up 0.85%, bonded copper up 0.71%, SHFE lead up 0.68%.

\* Commodity futures closed up mostly, chemistry and energy products performed mixed, butadiene rubber up 2.05%, TSR 20 up 1.7%, soda ash up 1.7%. Black series closed up collectively, coke up 1.54%, coking coal up 1.39%, iron ore up 1.06%. Agricultural products closed up collectively, rapeseed meal up 1.99%, No.2 soybeans up 1.82%, rapeseed meal up 1.72%.

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