

DZ20230704

#### Policy

\*MoC and General Administration of Customs: Implement export control for gallium and germanium-related items in order to safeguard national security and interests from August 1st 2023.

#### Industrial Economy

\*Shandong provincial government formulated and issued the "Shandong Province Science and Technology Support Carbon Peak Work Plan" which pointed out that by 2025, Shandong will break through a batch of key core technologies for green and low-carbon development, significantly enhance the core competitiveness of green industries, cultivate and strengthen about 1k high-tech enterprises in green and low-carbon fields, creating 5-8 industries with large scale and strong innovation capabilities.

\*The China Green Computing Conference opened in Hohhot. During the conference, HINGER Green Computing Power Development Research Center was officially unveiled and China's first green computing supermarket was officially launched which can realize online transactions of computing resources.

\*SASAC held a meeting to promote the energy and electricity supply guarantee work of central enterprises which pointed out to increase investment in power projects, strengthen investment in scientific and technological innovation, accelerate the construction of a new power system, and comprehensively enhance comprehensive supply capacity.

\*NDRC: The price of live pigs has entered the first-level warning range of excessive decline and the country will launch the second batch of central pork reserve collection and storage work within this year.

#### Financials

\*MoF and CSRC jointly issued the "Regulations on Information Disclosure of Accounting Firms Engaged in Securities Services Business", the type of securities service business required to be disclosed by an accounting firm is domestic business.

\*The National Intellectual Property Administration issued notice to carry out the optimization and upgrading of the construction of the intellectual property service industry cluster development zone, provide more prominent support for comprehensive innovation and significantly improve their contribution to regional economic growth.

#### July 3 Block Trade Info

##### \*Discount

- Offen (002607 CH) saw 2 block trades worth 118.56mn at 4.56yuan per share, 4.40pct discount from last closing.

- Easyhome (000785 CH) saw 23 block trades worth 120.18mio at 3.51yuan per share, 8.36pct discount from last closing.

- Visual China (000681 CH) saw 2 block trades worth 89.68mio at 16.92yuan per share, 11.04pct discount from last closing.

**\*Premium**

- Haohai Biological (688366 CH) saw 1 block trades worth 155.70mn at 90.00yuan per share, 9.21pct premium from last closing.

**\*Flat**

- Midea (000333 CH) saw 1 block trades worth 153.56mn at 59.06yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4985 trillion	<b>Total Short Selling Balance</b>	93.3billion
<b>SH Margin Balance</b>	0.7840 trillion	<b>SH Short Selling Balance</b>	60.7 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600809	214mio	600115	4.8mio
601138	157mio	600208	4.2mio
603000	122mio	600157	2.7mio
600150	104mio	601288	1.7mio
600536	77.5mio	688772	1.4mio
<b>SZ Margin Balance</b>	0.7142 trillion	<b>SZ Short Selling Balance</b>	32.6 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000063	188mio	002489	12.5mio
002230	181mio	000639	2.5mio
002371	132mio	300569	2.4mio
300660	110mio	002602	2.3mio
000625	86.9mio	300315	1.9mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.867		Northbound Net Cash Flow	+0.819	
Southbound Net Cash Flow	-1.877		Southbound Net Cash Flow	-0.150	
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	447	0.44	002475	504	2.18
002241	426	7.02	600150	276	1.87
002594	379	0.50	002156	255	7.44
300308	363	3.07	002050	244	2.55
601888	329	1.44	002371	176	1.05

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2307	72,398	4,354	60,138	-436	69,949	-173
IF2309	25,276	3,243	61,348	1,054	80,581	1,453
IF2312	6,179	2,040	14,996	404	19,278	567
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2307	55,388	7,031	44,026	-1,312	53,182	-853
IH2309	20,457	2,041	39,133	334	57,397	379
IH2312	5,517	140	15,264	149	17,177	99
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2307	53,304	-1,511	64,642	-2,939	69,343	-2,130
IC2309	18,512	-2,680	100,354	-1,226	102,260	-1,056
IC2312	10,376	-351	60,144	-457	63,416	-57
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2307	42,174	-2,245	40,829	-3,144	42,815	-2,930
IM2309	16,193	-401	52,183	-618	54,977	60
IM2312	6,981	-549	37,951	615	41,044	601

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2307	117843	4479	66732	-654	69937	-452
IO2309	6954	2053	31892	399	34113	508
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2307	90993	12778	26396	619	31019	297
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2307	61900	13760	40330	830	43469	269

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	64,024	-13,611	48,870	833	51,121	966
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	69,882	-13,504	93,111	-906	90,422	-1,184

10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	79,840	-19,181	164,668	-1,215	165,414	-105
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	17,012	-1,279	15,041	331	15,769	408

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.2 Soybeans	B2308	4,591.0	+1.95%	74,727	55,868
Glass	FG309	1,545.0	+1.78%	670,694	1,026,704
Tin	SN2308	226,300.0	+1.57%	44,377	44,905
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.1 Soybeans	A2309	5,177.0	-1.39%	123,804	137,642
Coking Coal	JM2309	1,340.0	-0.96%	38,869	161,488
Corn Starch	CS2309	3,115.0	-0.51%	86,590	225,235

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

\* Global crude oil price moved down collectively. August NYMEX crude oil contract down 0.74% to closed at \$70.12/b, September Brent contract down 0.6% to closed at \$74.96/b. INE crude oil active contract down 0.44% to 548.9 yuan/b.

\* Precious metals closed mix. COMEX gold contract down 0.01% to closed at \$1929.2/oz. SHFE gold active contract up 0.08% and closed at 450.38 yuan/gram.

\* Metals closed up mostly, LME tin up 1.92%, LME copper up 0.78%, LME nickel up 0.7%, LME zinc down 0.94% on the contrast. SHFE tin up 1.57%, bonded copper up 0.50, SHFE copper up 0.41%.

\* Commodity futures closed up mostly. Chemistry and energy products saw strong performance, glass up 1.78%, bleached softwood kraft pulp up 1.22%, MEG up 1.04%. Black series closed mixed, coking coal down nearly 1%. Agricultural products moved up mostly, No.2 soybeans up 1.95%, rapeseed oil up 1.42%, rapeseed meal up 1.41%.

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