

DZ20230808

Data

*PBoC increased its gold reserves for the ninth consecutive month, with an increase of \$11.272 billion in July, China foreign exchange reserves in July were \$3204.3 billion, expected to be \$3200 billion, and the previous value was \$3193 billion.

Industrial Economy

*The Ministry of Agriculture and Rural Affairs issued "Guiding Opinions on Disaster Prevention and Reduction in Livestock flood season", which pointed out technical guidance on disaster prevention and mitigation during the flood season of animal husbandry.

*Shanghai issued the "Shanghai Clean Air Action Plan (2023-2025)" to comprehensively eliminate heavy pollution weather, which pointed out that by 2025, major atmospheric pollutant emissions will be reduced and national requirements will be fully eliminated.

Financials

*Hong Kong will further consolidate and announce key tasks for sustainable financial ecosystems which including develop vibrant and reliable markets and diversified products to lead more capital flows towards net zero transformation.

*NDRC will work with relevant departments to formulate policies and measures to promote the development of venture capital and better serve the high-quality development of the real economy.

Aug 7 Block Trade Info

*Discount

- China Micro Semicon (688380 CH) saw 8 block trades worth 42.75mn at 25.57yuan per share, 7.99pct discount from last closing.
- Kingmed Siagnostics (603882 CH) saw 1 block trades worth 149.98mn at 61.57yuan per share, 8.01pct discount from last closing.
- Xinchao Energy (600777 CH) saw 1 block trades worth 117.62mn at 2.53yuan per share, 2.69pct discount from last closing.
- Akcome Sci&Tech (002610 CH) saw 5 block trades worth 61.75mn at 2.47yuan per share, 7.84pct discount from last closing.

***Margin Trade**

<i>Total Margin Balance</i>	1.4988 trillion	<i>Total Short Selling Balance</i>	95.1billion
<i>SH Margin Balance</i>	0.7840 trillion	<i>SH Short Selling Balance</i>	61.8 billion
<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
688347	289mio	600095	4.9mio
600276	171mio	600029	4.2mio
601012	127mio	601162	2.4mio
601456	121mio	600157	2.1mio

600095	108mio	601138	2.0mio
SZ Margin Balance	0.7146 trillion	SZ Short Selling Balance	33.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002463	166mio	002407	11.3mio
002400	153mio	002610	7.4mio
002174	127mio	001979	1.8mio
300059	114mio	300002	1.5mio
002230	106mio	000063	1.4mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.076		Northbound Net Cash Flow	-3.574	
Southbound Net Cash Flow	+2.841		Southbound Net Cash Flow	+1.595	
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
600519	941	0.40	300760	1329	3.83
300750	330	0.31	601012	413	1.77
000063	276	1.42	601138	335	0.71
300059	254	0.94	000938	281	3.41
600900	248	0.47	002603	236	5.73

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	69,576	-39,342	55,331	-7,819	66,276	-6,970
IF2309	32,539	-22,819	80,864	-2,950	111,870	-1,735
IF2312	10,473	-5,752	21,418	-634	30,473	21
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2308	50,069	-30,478	35,058	-5,014	39,398	-4,650
IH2309	24,662	-18,046	43,217	-2,549	65,621	-2,229
IH2312	8,658	-4,206	17,855	-455	24,476	-173
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	44,530	-13,837	45,005	-3,593	49,003	-3,150
IC2309	22,822	-4,923	99,936	-1,321	104,858	-915

IC2312	9,571	-2,040	65,041	-182	68,048	-292
IC2403	5,692	1,080	9,910	873	10,518	1,016
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	40,277	-14,730	40,364	-3,360	42,539	-3,176
IM2309	17,800	-6,414	55,040	-519	59,298	-176
IM2312	9,122	-201	42,759	-260	47,493	77
IM2403	4,575	233	9,959	807	11,284	743

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	132365	-160186	70166	2793	74545	3408
IO2309	19235	-19468	46219	2600	52424	2815
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	69729	-51608	34426	1359	39926	1153
MO2309	6804	-9935	23976	1	27821	500
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2308	62891	-87609	39898	872	44903	1548

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	31,517	-46,435	43,299	-628	45,535	-956
TS2312	12,245	-3,949	11,856	879	12,327	810
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	66,030	-34,009	96,189	-2,324	92,505	-2,462
TF2312	13,441	-9,307	24,803	2,067	25,704	1,867
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	88,837	-64,503	155,596	-5,272	149,018	-3,930
T2312	26,251	-15,042	47,207	3,699	47,182	3,758
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	20,364	-8,188	15,251	-824	14,768	-870
TL2312	4,921	-2,176	9,482	462	10,308	586

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2309	4,090.0	+1.54%	84,417	110,838
White Sugar	SR401	6,746.0	+1.26%	331,656	493,506
Iron Ore	I2401	725.0	+0.97%	141,647	634,385
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Glass	FG309	1,786.0	-2.08%	596,294	443,325
Rapeseed Meal	RM309	3,673.0	-1.79%	288,300	270,176
RBD Palm Olein	P2309	7,424.0	-1.54%	194,757	253,339

*** Commodities (night session):**

* Global crude oil price closed down collectively. September NYMEX crude oil contract down 0.42% to closed at \$82.47/b, October Brent contract down 0.49% to closed at \$85.82/b. INE crude oil active contract down 0.30% to 624.3 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.22% to closed at \$1971.7/oz. SHFE gold active contract down 0.02% and closed at 455.64 yuan/gram.

* Metals closed down mostly, LME copper down 0.9%, LME nickel down 0.87%, LME zinc down 0.52%, LME tin up 0.52%. SHFE tin up 0.52%, SHFE lead up 0.44%, SHFE copper down 0.17%.

* Commodity futures closed mixed. Chemistry and energy products closed down collectively, soda ash down 3.76%, glass down 2.16%, methanol down 1.61%, PVC down 1.16%. Black series closed down mostly, iron ore down 1.64%, coke down 1.34%, coking coal up 1.19%. Agricultural products closed up mostly, soybean oil up 1.52%, RBD palm olein up 1.04%.

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