

DZ20230809

Policy

*SAC formulated and issued the "Guidelines for Internal Audit of Securities Companies", which mentioned to standardize the internal audit work of securities companies, improve the quality of internal audit, enhance the management level and risk prevention ability of securities companies and promote high-quality sustainable development in the securities industry, and will be implemented from January 1st, 2024.

Industrial Economy

*Five departments in Shanghai jointly issued the "Implementation Rules for the Connection of Drug Administration Law Enforcement and Criminal Justice in Shanghai", which will be implemented from September 1st. Shanghai will improve the quality and efficiency of case investigation and handling, increase efforts to crack down on illegal and criminal activities in the drug field, strictly prevent and control drug safety risks and effectively ensure the safety of peoples use of drugs and make-up.

*Shenzhen government released several measures to further optimize the customs clearance environment and facilitate customs clearance at Shenzhen Land Port which mentioned to set up a tourism consumption promotion service zone within the port.

*The construction of major projects of "Xinjiang Power to Chongqing" ultra-high voltage direct current transmission has started on August 8th.

*The State Council Premier Li Qiang presided over the executive meeting whom emphasized to strengthen the planning and construction of water conservancy and other infrastructure in the northern region, and improve ability to prevent and respond to flood and drought disasters.

Data

*CPCAAUTO: In July, the retail sales of passenger cars reached 1.775 million units, down 2.3% y/y, with retail sales of NEV of 0.641 million units, up 31.9% y/y and down 3.6% m/m. The domestic retail penetration rate of NEV in July increased by 9.3% y/y.

Co Focus

*CANSINO BIOLOGICS (688185 CH) announced that the company and its subsidiaries will signed the product supply cooperation framework agreement with AstraZeneca AB, to provide contract development and production services to support their mRNA vaccine projects, produce and supply specific products, and provide related specific services.

Aug 8 Block Trade Info

*Discount

- Loongson Tech (688047 CH) saw 2 block trades worth 311.85mn at 103.88/104.09yuan per share, 1.80/2.00pct discount from last closing.

- Yunnan Nantian Electronics Info (000948 CH) saw 1 block trades worth 71.26mn at 18.07yuan per share, 1.47pct discount from last closing.

*Flat

- Dawning Info (603019 CH) saw 1 block trades worth 83.12mn at 45.15yuan per share, flat from last closing.
- China Pet Foods (002891 CH) saw 1 block trades worth 67.67mn at 25.83yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.4987 trillion	Total Short Selling Balance	94.6billion
SH Margin Balance	0.7845 trillion	SH Short Selling Balance	61.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600030	306mio	600010	6.4mio
601788	173mio	601099	4.2mio
601995	157mio	601985	3.9mio
600536	144mio	600905	3.8mio
601881	115mio	600369	3.7mio
SZ Margin Balance	0.7140 trillion	SZ Short Selling Balance	33.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000625	209mio	001979	9.0mio
000728	174mio	000750	6.7mio
000936	100mio	002101	5.0mio
000166	95.0mio	000723	4.9mio
300274	93.6mio	003816	3.0mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.258		Northbound Net Cash Flow	-3.557	
Southbound Net Cash Flow	+3.341		Southbound Net Cash Flow	+3.989	
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
000063	353	2.01	300760	602	1.85
300059	351	1.32	600036	535	0.61
600150	220	1.60	601012	490	2.12
000625	169	1.09	002475	419	1.72
688063	151	5.08	002594	381	0.49

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	79,130	9,906	58,252	3,072	68,436	2,254
IF2309	35,938	3,583	82,956	2,092	115,032	3,162
IF2312	10,146	464	22,218	800	31,531	1,095
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2308	57,190	8,288	36,689	1,680	40,927	1,535
IH2309	31,105	6,640	45,211	2,090	67,801	2,293
IH2312	8,657	565	18,122	283	25,179	723
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	44,734	848	45,701	1,069	48,712	-226
IC2309	22,493	921	100,339	568	105,238	380
IC2312	10,075	731	65,826	785	68,754	706
IC2403	5,861	767	11,114	1,228	11,732	1,259
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	43,914	4,071	41,058	1,111	42,742	551
IM2309	20,234	3,247	56,635	1,595	60,917	1,619
IM2312	8,453	143	42,741	20	47,769	276
IM2403	4,623	134	10,729	799	12,193	967

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	146198	14073	72400	2350	76430	1885
IO2309	22535	3854	48203	1984	54089	1665
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	72188	2874	34591	272	40615	689
MO2309	7854	1293	24650	689	28435	614
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2308	71367	8749	41985	2087	46581	1678

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	63,467	32,572	41,325	-1,958	42,642	-2,893

TS2312	19,020	7,794	11,831	11	12,509	1,450
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	77,619	13,302	92,642	-3,346	88,922	-3,497
TF2312	15,156	2,446	26,375	1,660	27,253	1,564
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	108,031	21,398	149,213	-6,318	142,801	-5,990
T2312	32,883	8,800	50,559	4,090	50,482	4,539
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	25,167	5,066	14,044	-696	13,551	-1,207
TL2312	6,145	1,335	9,764	302	10,647	437

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Glass	FG309	1,828.0	+1.5%	303,353	420,621
Crude Oil	SC2309	633.5	+1.34%	124,998	36,678
Rapeseed Meal	RM309	3,759.0	+1.18%	259,513	252,659
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2309	3,989.0	-2.37%	78,873	105,161
Iron Ore	I2401	711.5	-1.52%	153,882	665,344
Tin	SN2309	224,910.0	-1.45%	36,047	43,884

*** Commodities (night session):**

* Global crude oil price closed up collectively. September NYMEX crude oil contract up 1.1% to closed at \$82.84/b, October Brent contract up 0.89% to closed at \$86.10/b. INE crude oil active contract up 1.34% to 633.5 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.52% to closed at \$1959.7/oz. SHFE gold active contract down 0.09% and closed at 455.10 yuan/gram.

* Metals closed down collectively, LME tin down 2.08%, LME aluminium down 1.43%, LME copper down 1.39%. SHFE tin down 1.45%, bonded copper down 1.14%, SHFE copper down 1.03%.

* Commodity futures closed down mostly. Chemistry and energy products closed down collectively, LPG down 2.37%, fuel oil down 1.02%. Black series closed down collectively, iron ore down 1.52%. Agricultural products closed mixed, rapeseed meal up 1.18%, No.1 soybeans up 1.14%, soybean oil down 1.07%.

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