

DZ20230811

Financials

*SSE: Research to improve trading system, optimize trading supervision, and effectively promote active markets, research to allow securities such as main board stocks and funds to be declared in a quantity that can increase by 1 share, and the introduction of after-hours fixed price trading mechanism for ETFs.

*SZSE: Research to adjust the application requirements for Shenzhen listed stocks, funds and other securities to be adjusted from 100 shares and increased by 1 share, balance to maintain smooth trading and crack down on malicious speculation, with a focus on regulating abnormal trading behaviors or suspected illegal activities.

Industrial Economy

*Ministry of Culture and Tourism and Ministry of Public Security jointly issued notice on strengthening the protection of minors in e-sports hotel management, which put forward standardized requirements for the protection of minors in e-sports hotels that have attracted widespread attention in the society and it is strictly forbidden for e-sports hotels to illegally receive minors.

*China Energy Research Association and China Electricity Council hosted the "2023 Power Low-Carbon Transformation Annual Conference" and released "Research on Building a New Power System Path", which expected that the proportion of wind power generation will increase from 9.3% in 2020 to 22.5% in 2030.

*China Charging Alliance" released the operation status of national electric vehicle charging and swapping infrastructure, which revealed that there were an increase of 62k public charging stations in July, increased by 40.4% m/m.

*The Ministry of Finance and the Ministry of Water Resources urgently issued 1.5 billion yuan for water conservancy and disaster relief funds to support disaster-stricken areas in their efforts to repair water conservancy and water damage facilities.

Aug 10 Block Trade Info

*Discount

- Zijin Mining (601899 CH) saw 1 block trades worth 291.29mn at 12.72yuan per share, 0.08pct discount from last closing.

- Jinbei Auto (600609 CH) saw 3 block trades worth 189.99mn at 4.83yuan per share, 3.98pct discount from last closing.

- Dian Diagnostics (300244 CH) saw 1 block trades worth 185.73mn at 22.93yuan per share, 0.22pct discount from last closing.

*Flat

- China Merchants Bank (600036 CH) saw 2 block trades worth 92.19mn at 34.14yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.4960 trillion	Total Short Selling Balance	92.8billion
SH Margin Balance	0.7839 trillion	SH Short Selling Balance	59.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600030	204mio	600369	7.4mio
600519	169mio	600157	6.5mio
601788	138mio	600595	5.2mio
601696	74.1mio	600985	3.1mio
600155	71.2mio	600415	2.5mio
SZ Margin Balance	0.7118 trillion	SZ Short Selling Balance	33.0 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300059	131mio	300027	21.1mio
000776	72.7mio	001979	2.5mio
000333	69.8mio	301078	1.9mio
300803	63.2mio	000002	1.7mio
300418	59.2mio	002602	1.0mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.829		Northbound Net Cash Flow	-0.769	
Southbound Net Cash Flow	+0.615		Southbound Net Cash Flow	+1.160	
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	484	0.45	600519	975	0.41
603259	478	2.11	300059	429	1.63
000063	236	1.34	601888	364	1.42
300763	228	6.56	601012	357	1.56
300308	147	1.44	600050	237	1.42

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	78,797	20,345	58,826	6,184	68,836	5,506
IF2309	41,115	11,425	86,092	4,385	120,204	5,026
IF2312	11,913	4,287	23,828	1,596	34,428	2,470

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2308	54,777	11,058	35,321	2,663	39,308	2,633
IH2309	31,207	7,275	46,146	3,708	69,297	3,307
IH2312	9,491	2,491	18,973	1,021	26,401	939
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	38,824	-2,730	43,178	-1,029	46,942	-386
IC2309	19,598	-471	100,523	-59	105,164	-586
IC2312	9,794	748	67,021	466	69,861	567
IC2403	7,034	1,135	13,691	1,850	14,455	1,902
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	39,724	1,609	38,789	632	40,341	460
IM2309	19,884	-1,248	56,417	301	60,959	-367
IM2312	9,520	1,470	43,045	-168	48,147	-131
IM2403	6,220	1,659	12,338	1,033	13,945	1,574

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	171041	65592	75225	-533	81747	926
IO2309	31382	14412	54750	3620	59748	3005
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	80848	15058	36265	1261	42272	1134
MO2309	10128	-475	25914	609	29665	517
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2308	81408	28838	43640	-648	48806	-1112
HO2309	11479	2199	23869	1202	26544	1379

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	36,332	14,522	39,776	-584	40,961	-663
TS2312	10,641	3,362	14,376	1,098	15,222	1,326
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	65,052	-1,505	90,911	-958	88,666	-36
TF2312	13,907	703	29,658	1,627	30,457	959

10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	78,736	-5,016	142,662	-3,072	136,389	-3,993
T2312	21,353	-5,696	56,149	2,821	56,052	2,352
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	27,573	4,955	12,909	-251	12,367	-415
TL2312	6,827	2,203	10,559	266	11,502	390

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Meal	RM309	3,884.0	+2.64%	273,010	231,932
LPG	PG2309	4,288.0	+1.9%	150,248	104,710
Soda Ash	SA401	1,582.0	+1.87%	880,381	1,257,038
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Oil	OI309	9,077.0	-1.83%	320,885	118,011
PVC	V2309	6,147.0	-0.61%	209,025	442,795
Zinc	ZN2309	20,755.0	-0.57%	76,615	93,190

*** Commodities (night session):**

* Global crude oil price closed down collectively. September NYMEX crude oil contract down 1.81% to closed at \$82.87/b, October Brent contract down 1.37% to closed at \$86.35/b. INE crude oil active contract down 0.19% to 636.5 yuan/b.

* Precious metals closed mixed. COMEX gold contract down 0.3% to closed at \$1944.7/oz. SHFE gold active contract up 0.02% and closed at 454.22 yuan/gram.

* Metals closed mixed, LME zinc down 1.19%, LME tin down 1.04%, LME nickel down 0.75%. LME aluminum up 0.43%, LME lead up 0.42%. SHFE zinc down 0.57%, SHFE tin down 0.32%, SHFE nickel up 0.27%.

* Commodity futures closed mixed. Chemistry and energy products closed mixed, LPG up 1.9%, soda ash up 1.87%, PTA up 1.37%. Black series closed down mostly. Agricultural products closed up mostly, rapeseed meal up 2.64%, soybean meal up 1.28%, rapeseed oil down 1.83%.

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