

DZ20230814

#### Data

\*PBoC: The increase in social financing in July was 528.2 billion yuan, a decrease of 270.3 billion yuan compared to the same period last year. In the first seven months of 2023, The cumulative increase in social financing scale is 22.08 trillion yuan, an increase of 206.9 billion yuan compared to the same period last year.

\*PBoC: RMB loans increased by 345.9 billion yuan in July, a decrease of 349.8 billion yuan compared to the same period last year.

\*PBoC: At the end of July, broad money (in general currency)M2 balance is 2.854 trillion, increase by 10.7% y/y.

#### Financials

\*CSRC agreed to register the Shanghai Export Container Settlement Freight Index (European route) futures and determine it as a specific domestic variety.

\*CSRC and the Hong Kong Securities Regulatory Commission reached a consensus on promoting the inclusion of bulk transactions into the interconnection mechanism, which in order to further deepen the mutual access mechanism for trading in the mainland and Hong Kong stock markets, enrich trading methods, enhance transaction convenience, and promote the common development of capital markets in both places.

#### Industrial Economy

\*The US Department of Transport announced on August 11th that starting from September 1st, the number of Chinese passenger flights allowed to fly to the United States will be increased to 18 per week. Starting from October 29th, the number of Chinese passenger flights allowed to fly to the United States will be increased to 24 per week. Currently, this number is 12 shifts per week.

\*Shanghai recently released the "5G Network Near-Sea Covering and Integration Application" action plan, which proposed that by the end of 2024, the depth and breadth of near-sea coverage and integrated application of 5G networks will be significantly improved, forming a highland for innovative development leading areas, and demonstration areas for intelligent ocean applications empowered by 5G.

#### Aug 11 Block Trade Info

##### \*Discount

- Yuneng Tech (688348 CH) saw 7 block trades worth 53.31mn at 155.63yuan per share, 2.66pct discount from last closing.

- Huayi Brothers Media (300027 CH) saw 3 block trades worth 73.80mn at 2.66yuan per share, 10.14pct discount from last closing.

- Roshow Tech (002617 CH) saw 2 block trades worth 61.29mn at 6.64yuan per share, 6.08pct discount from last closing.

##### \*Premium

- Zijin Mining (601899 CH) saw 1 block trades worth 223.32mn at 12.56yuan per share, 0.48pct discount from last closing.

- Nanjing Securities (601990 CH) saw 1 block trades worth 115.01mn at 10.23yuan per share, 14.30pct discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4906 trillion	<b>Total Short Selling Balance</b>	91.2billion
<b>SH Margin Balance</b>	0.7810 trillion	<b>SH Short Selling Balance</b>	58.4 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600519	335mio	588000	25.8mio
601318	203mio	512010	10.9mio
588000	134mio	512100	10.4mio
600016	86.5mio	512170	10.1mio
601225	71.7mio	601099	5.3mio
<b>SZ Margin Balance</b>	0.7094 trillion	<b>SZ Short Selling Balance</b>	32.7 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000338	101mio	000903	8.4mio
002594	61.3mio	300027	7.1mio
300394	51.1mio	001979	4.0mio
002714	43.8mio	002984	3.4mio
000858	42.7mio	002926	1.9mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-5.396		Northbound Net Cash Flow	-6.942	
Southbound Net Cash Flow	+4.737		Southbound Net Cash Flow	+2.442	
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
603259	515	2.20	002594	684	0.89
300274	315	1.84	600519	600	0.25
300750	239	0.22	601012	473	2.07
601688	189	1.16	000333	471	1.19
000728	140	4.08	300059	354	1.31

**\*Index Futures**

Position of Top 20 members (Unit lots)

CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	104,946	26,761	55,629	-2,662	63,872	-4,446
IF2309	69,536	29,238	87,180	1,285	121,635	1,431
IF2312	23,447	12,112	25,829	2,931	36,993	2,620
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2308	69,268	15,050	33,387	-1,826	37,005	-2,180
IH2309	48,866	17,802	46,712	692	68,861	-397
IH2312	15,790	6,822	20,758	1,900	27,809	1,524
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	56,803	18,901	47,217	4,206	49,988	3,167
IC2309	35,530	16,328	105,138	4,615	109,117	4,264
IC2312	15,668	6,218	68,895	1,933	71,047	1,188
IC2403	8,908	2,698	15,172	1,580	16,289	1,837
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	50,241	11,220	38,851	147	39,679	-662
IM2309	28,608	8,954	58,526	2,109	62,104	1,145
IM2312	15,104	5,774	44,648	1,613	49,609	1,462
IM2403	5,606	-450	12,695	360	14,113	304

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	259330	88459	67798	-7427	75874	-5749
IO2309	56516	25226	59799	5137	64685	5232
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	127379	46531	35432	-339	41229	-982
MO2309	21209	11233	26463	549	30518	916
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2308	129800	49219	40666	-2957	45492	-3118
HO2309	28410	17240	25435	1663	28313	1884

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	33,000	-2,540	39,868	114	40,940	-16

TS2312	13,684	3,792	15,316	965	16,151	1,098
<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>
TF2309	73,693	9,371	90,801	165	89,722	1,056
TF2312	19,003	5,780	31,865	2,207	32,754	2,314
<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>
T2309	99,061	20,734	141,092	-1,484	136,098	-25
T2312	39,084	18,860	60,983	5,089	60,307	4,592
<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>
TL2309	24,320	-2,811	12,431	-376	12,039	-276
TL2312	8,495	2,175	11,476	948	12,427	941

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

<b>Top 3 Gainers (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2309	663.6	+3.85%	157,987	34,232
LPG	PG2309	4,392.0	+1.95%	89,615	103,771
Soda Ash	SA401	1,610.0	+1.71%	646,658	1,238,305
<b>Top 3 Loser (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2309	218,740.0	-1.98%	40,144	41,809
Corn Starch	CS2309	3,087.0	-1.72%	56,262	78,204
Corn	C2311	2,709.0	-1.35%	206,531	652,506

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

\* Global crude oil price closed up collectively. September NYMEX crude oil contract up 0.27% to closed at \$83.04/b, October Brent contract up 0.22% to closed at \$86.59/b. INE crude oil active contract up 3.85% to 663.6 yuan/b.

\* Precious metals closed mixed. COMEX gold contract down 0.16% to closed at \$1945.7/oz. SHFE gold active contract up 0.18% and closed at 455.36 yuan/gram.

\* Metals closed down collectively, LME zinc down 2.4%, LME tin down 1.6%, LME zinc down 1.16%. SHFE tin down 1.98%, SHFE zinc down 1.16%, SHFE aluminum down 0.81%.

\* Commodity futures closed mixed. Chemistry and energy products closed mixed, LPG up 1.95%, soda ash up 1.71%. Black series closed up mostly, iron ore up nearly 1%. Agricultural products closed down mostly, corn starch down 1.72%, corn down 1.35%.

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