

DZ20230816

Xi's emphasis

*Qiushi magazine published an important article by General Secretary Xi Jinping titled "China-style modernization is the avenue of building a strong country and national rejuvenation".

Industrial Economy

*Shanghai issued the "Action Plan for Promoting the Innovation and Development of Data Elements Industry Based on the New Track of Digital Economy 2023-2025", proposing that by 2025, the data element market system will be basically established, and the status of national-level data exchanges will be basically established. The scale of the data industry has reached 500 billion yuan, with an average annual compound growth rate of 15%, and has nurtured 1000 digital business enterprises.

*MIIT: The 2023 National Consumer Goods Industry Symposium was held in Quanzhou, Fujian, which pointed out to accelerate the green and low-carbon transformation and promote the high-quality development of the consumer goods industry.

*Administration for Market Regulation issued the "Opinions on Strengthening the Law Enforcement of Intellectual Property Rights in the New Era", which pointed out to strengthen the legal protection of intellectual property law enforcement, establish a sound law enforcement mechanism, and protect the intellectual property rights of various business entities equally according to law.

*Shandong Province issued several policy measures to further boost and expand consumption, which proposed to utilize special bond funds supporting the construction of supporting infrastructure for shantytown renovation and old residential area renovation.

Data

*CPCAAUTO: The sales of pickup trucks in July were 39k units, down 10% y/y and down 15% m/m, which is at a relatively high level in the past five years.

*Civil Aviation Administration: In July, the completed passenger transportation volume was 62.428 million person-times, an increase of 83.7% y/y, an increase of 5.3% compared to the same period in 2019, setting a new monthly record high for civil aviation.

Aug 15 Block Trade Info

*Discount

- Amoytop Biotech (688278 CH) saw 3 block trades worth 549.59mn at 27.14yuan per share, 18.69pct discount from last closing.

- China Merchants Expressway Network (001965 CH) saw 19 block trades worth 131.99mn at 8.92yuan per share, 6.30pct discount from last closing.

- Yunnan Baiyao (000538 CH) saw 9 block trades worth 80.57mn at 51.98yuan per share, 3.58pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 1 block trades worth 109.69mn at 1812.98yuan per share, flat from last closing.
- CATL (300750 CH) saw 2 block trades worth 147.22mn at 231.30yuan per share, flat from last closing.

***Margin Trade (SZ Margin Trade balance not released)**

Total Margin Balance	1.4903 trillion	Total Short Selling Balance	89.1 billion
SH Margin Balance	0.7811 trillion	SH Short Selling Balance	56.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688548	128mio	688548	9.2mio
601138	87.4mio	600010	7.2mio
600030	57.9mio	601696	3.7mio
600438	56.8mio	601058	2.5mio
600036	51.9mio	601988	2.4mio
SZ Margin Balance	0.7090 trillion	SZ Short Selling Balance	32.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300308	81.7mio	001965	2.4mio
000858	81.4mio	000538	1.8mio
300394	80.8mio	300253	1.5mio
301510	56.1mio	002340	0.9mio
000950	44.5mio	002922	0.9mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.330		Northbound Net Cash Flow	-6.443	
Southbound Net Cash Flow	+3.278		Southbound Net Cash Flow	+3.514	
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
002594	302	0.42	601012	569	2.56
603259	202	0.87	600036	494	0.60
601398	123	0.08	000858	402	0.61
603000	118	3.32	600519	350	0.15
601138	115	0.27	300750	313	0.31

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2308	86,374	-4,962	42,084	-8,024	46,694	-10,635
IF2309	64,338	3,826	92,381	3,788	128,492	5,278
IF2312	18,065	909	27,682	2,164	39,791	2,751
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2308	60,133	-2,345	25,053	-5,020	28,028	-5,998
IH2309	48,608	6,969	51,355	3,730	72,675	4,057
IH2312	11,732	-1,029	21,044	992	28,545	1,245
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2308	61,351	1,194	38,755	-4,958	40,735	-5,136
IC2309	46,741	9,428	111,634	6,587	114,662	6,137
IC2312	13,254	-1,789	69,504	345	71,629	305
IC2403	8,989	123	18,238	1,141	19,603	1,416
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2308	56,290	-1,653	31,778	-5,522	32,533	-4,834
IM2309	41,357	5,851	65,411	4,376	67,823	4,398
IM2312	12,705	-310	45,221	580	50,165	601
IM2403	5,690	-1,600	13,976	-152	15,332	-273

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2308	180499	-66858	58177	-4447	67276	-3599
IO2309	59198	-16498	69442	5493	75528	5072
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2308	144367	-2672	31202	-2328	36793	-2093
MO2309	33244	-8826	29308	2092	33768	1814
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2308	109592	2387	36756	-2346	42011	-2912
HO2309	26761	-6871	30165	2276	32941	2511

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

TS2309	62,368	21,327	35,170	-2,610	37,528	-1,612
TS2312	24,531	4,565	19,954	2,581	21,265	2,623
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	134,827	19,741	76,887	-9,165	77,735	-5,453
TF2312	57,377	23,612	45,666	7,719	48,104	8,136
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	165,101	49,518	124,786	-8,034	124,823	-3,986
T2312	99,891	48,051	79,487	11,710	76,042	8,350
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	23,817	4,986	10,693	-729	10,661	-305
TL2312	13,914	4,940	12,959	1,271	14,191	1,191

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2401	7,530.0	+1.92%	325,859	421,395
Soda Ash	SA401	1,590.0	+1.47%	710,001	1,305,235
Polished Round-Grained Rice	RR2310	3,542.0	+0.91%	5,383	20,949
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Corn Starch	CS2311	2,980.0	-1.26%	78,861	172,091
Fuel Oil	FU2310	3,520.0	-1.21%	359,269	183,184
Corn	C2311	2,668.0	-1.19%	287,346	680,650

*** Commodities (night session):**

* Global crude oil price closed down collectively. September NYMEX crude oil contract down 1.73% to closed at \$81.08/b, October Brent contract down 1.36% to closed at \$85.04/b. INE crude oil active contract down 0.09% to 657.9 yuan/b.

* Precious metals closed mixed. COMEX gold contract down 0.55% to closed at \$1933.3/oz. SHFE gold active contract up 0.20% and closed at 456.38 yuan/gram.

* Metals closed down mostly, LME zinc down 1.77%, LME nickel down 1.61%, LME copper down 1.36%, LME lead up 1.1%. SHFE zinc down 1.18%, bonded copper down 0.68%, SHFE copper down 0.66%. SHFE lead up 0.82%, SHFE aluminum up 0.54%.

* Commodity futures closed mixed. Chemistry and energy products performed mixed, soda ash up 1.47%, fuel oil down 1.21%, low sulfur fuel oil down 1.06%. Black series closed up mostly. Agricultural products closed mixed, RBD palm olein up 1.92%, corn starch down 1.26%, corn down 1.19%.

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