

DZ20230906

Industrial Economy

*PBoC held a meeting to strengthen the management work of payment acceptance terminals and related businesses, which pointed out to comprehensively promote the standardized operation and high-quality development of the payment industry.

*The “Implementation Measures for Optimizing Fertility Policies and Promoting Long-term Balanced Development of Population in Zhengzhou City” will be fully launched and implemented from September 1st, with a one-time subsidy of cny 15k for newborns to households with three children.

*MIIT together with MoF prepared the “Action Plan for Stabilizing Growth in the Electronic Information Manufacturing Industry from 2023 to 2024”, which pointed out to promote the cooperation process of international production capacity and application in photovoltaic and lithium batteries.

*Shenzhen issued the “Three-Year Action Plan for Accelerating Supply Chain Innovation and Development (2023-2025)”, which pointed out to cultivate a number of high-end brands in the value chain in fields such as intelligent terminals and NEV.

*MIIT and National Intellectual Property Administration jointly issued the “Action Plan for Intellectual Property Support Industrial Innovation and Development (2023-2027)”. which pointed out that by 2027, the ability to create high-value patents in key industries in the field of industry and information technology will be significantly enhanced.

Financials

*General Administration for Financial Supervision issued notice on the connection between personal tax deferred commercial pension insurance pilot and personal pension, which pointed out to carry out pilot businesses of deferred pension insurance with personal tax in an orderly manner and connect with personal pension funds, all work will be completed by the end of 2023.

Sept 5 Block Trade Info

*Discount

- Moutai (600519 CH) saw 2 block trades worth 151.48mn at 1780.00yuan per share, 4.23pct discount from last closing.

- Haoyang Electronic (300833 CH) saw 8 block trades worth 96.51mn at 96.88yuan per share, 7.34pct discount from last closing.

- New Industries Biomedical (300832 CH) saw 4 block trades worth 308.02mn at 58.00yuan per share, 4.73pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 2 block trades worth 184.01mn at 1858.70yuan per share, flat from last closing.

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

Total Margin Balance	1.4782 trillion	Total Short Selling Balance	93.4 billion
SH Margin Balance	0.7803 trillion	SH Short Selling Balance	60.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600919	394mio	600919	55.8mio
601012	180mio	600839	4.8mio
600519	112mio	600157	2.5mio
600887	111mio	688005	2.3mio
601318	97.7mio	600415	1.8mio
SZ Margin Balance	0.6976 trillion	SZ Short Selling Balance	33.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300760	121mio	002936	2.3mio
002229	104mio	300081	1.8mio
000002	75.2mio	002610	1.6mio
002475	70.5mio	000560	1.4mio
000157	68.5mio	002958	0.8mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-2.817		Northbound Net Cash Flow	-1.792	
Southbound Net Cash Flow	+6.200		Southbound Net Cash Flow	+5.798	
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	308	0.13	000858	247	0.38
300750	258	0.25	600887	237	1.41
000651	200	0.96	600050	224	1.32
300308	188	2.09	002371	204	1.42
601600	173	1.48	300760	201	0.62

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2309	85,810	-30,056	101,392	-8,062	129,609	-9,951
IF2310	8,908	-134	9,091	627	11,529	1,082
IF2312	25,528	-2,691	51,450	1,324	71,877	2,213
IF2403	4,696	-1,030	9,517	-105	12,026	-26
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2309	50,861	-23,383	54,613	-6,597	72,910	-7,181
IH2312	14,576	-4,623	24,904	-550	37,747	-114
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2309	59,686	-16,061	100,547	-6,902	105,557	-7,297
IC2310	12,349	2,242	18,589	3,098	16,664	2,934
IC2312	21,582	-2,743	81,873	-452	85,932	245
IC2403	13,210	1,505	34,855	552	40,260	1,188
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2309	56,848	-15,816	71,474	-6,450	75,616	-6,694
IM2310	8,886	607	11,297	829	10,709	923
IM2312	21,335	-1,562	55,867	610	60,964	1,011
IM2403	7,975	-262	24,035	826	27,096	805

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2309	101378	-82505	99989	138	109139	281
IO2312	5018	-311	25912	184	29518	196
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2309	84264	-43092	48704	910	57282	454
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2309	51104	-52304	47097	-672	51642	-419

***Treasury Futures**

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

TS2309	0	-58	2,810	-804	2,810	-804
TS2312	59,692	-1,256	46,779	3,166	48,689	2,191
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	0	7	1,559	-614	1,559	-614
TF2312	91,540	-11,977	93,763	4,114	95,203	3,306
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	0	-340	3,255	-188	3,255	-188
T2312	115,528	-42,371	152,944	2,161	146,105	3,275
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	0	-466	1,264	13	1,264	13
TL2312	34,516	-17,428	29,197	1,703	28,201	1,789

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2311	3,738.0	+3.8%	564,763	149,695
Crude Oil	SC2310	689.0	+3.13%	136,833	33,442
Low Sulfur Fuel Oil	LU2312	4,605.0	+2.56%	84,599	187,893
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Silver	AG2312	5,816.0	-0.75%	275,067	504,851
Polished Round-Grained Rice	RR2311	3,645.0	-0.52%	2,017	17,227
Coke	J2401	2,375.5	-0.4%	12,518	46,624

*** Commodities (night session):**

* Global crude oil price closed up collectively. October NYMEX crude oil contract up 1.39% to closed at \$86.74/b, November Brent contract up 1.24% to closed at \$90.10/b. INE crude oil active contract up 3.13% to 689.0 yuan/b.

* Precious metals closed down collectively. COMEX gold active contract down 0.79% to closed at \$1951.5/oz. SHFE gold active contract down 0.14% and closed at 463.70 yuan/gram.

* Metals closed mixed, LME aluminum down 0.93%, LME zinc down 0.6%, LME copper up 0.25%. SHFE lead up 1.33%, SHFE nickel up 1.01%, SHFE tin up 0.82%.

* Commodity futures closed up mostly. Chemistry and energy sector saw strong performance, fuel oil up 3.8%, low sulfur fuel oil up 2.56%, LPG up 2.04%. Black series closed mixed. Agricultural products closed up collectively, No.1 soybeans up 1.36%, cotton up 1.26%.

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