

DZ20230329

#### Industrial Economy

\*MIIT is seeking for public opinions on system construction of automobile chip standard which aims to formulate over 30 key standards for auto chips by 2025.

\*National Energy Administration and 2 other departments jointly issued notice in supporting development of PV power industry and related land management which encouraged utilization of unused land and existing land for construction in development of PV power industry

\*The 8th batch of national centralized procurement to start bidding from March 29 on 40 drug types with heparin-like product first included in.

#### Co Focus

\*Alibaba business units can pursue fundraising and IPO when ready and it will be restructured into six main business divisions.

\*CATL clarified rumors saying construction suspension of its Hungarian factory is untrue and the euro 7.34bn investment in construction of its 2nd European plant still in progress as planned.

\*CNOOC (600938 CH) completed domestic first cross-border LNG purchase in settlement of RMB on Shanghai Oil and Gas Trading Center Platform with TotalEnergies on March 28.

\*China Huarong (02799 HK) was approved by CBIRC to convert its convertible bonds of China Everbright Bank into stocks and it will hold 4.19bn shares of the bank after conversion, accounting for not more than 7.19% and becomes its 4th largest shareholder.

#### \*Mar 28th Block Trade

##### \*Block Trade Info

##### \*Discount

- Cimc Vehicles (301039 CH) saw 18 block trades worth 130mn at 9.25yuan per share, 12.24 discount from last closing.

- Offen Education (002607 CH) saw 1 block trade worth 75mn at 4.44 yuan per share, 8.26 discount from last closing.

- Ezviz Network Co.(688475 CH) saw 2 block trades worth 38mn at 37.54 yuan per share, 0.00 discount from last closing.

- Goodwill E-Health Info Co. (688246 CH) saw 4 block trades worth 30mn at 41.75-43.54 yuan per share, 7.36-11.17 discount from last closing.

- Hualan Biological Bacterin Inc.(301207 CH) saw 12 block trades worth 82mn at 44.18 yuan per share, 7.52 discount from last closing.

##### \*Flat

- China Merchants Bank (600036 CH) saw 1 block trade worth 103mn at 34.4 yuan per share, 0.00 discount from last closing.

- Ezviz Network Co.(688475 CH) saw 2 block trades worth 38mn at 37.54 yuan per share, 0.00 discount from last closing.

- Sunwoda (300207 CH) saw 4 block trades worth 13mn at 20.14yuan per share, 0.00 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5170 trillion	<b>Total Short Selling Balance</b>	94.5billion
<b>SH Margin Balance</b>	0.7973 trillion	<b>SH Short Selling Balance</b>	58.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600900	170mio	600900	40.81mio
601233	128mio	600905	4.98mio
600346	112mio	600839	2.5mio
601689	107mio	600157	2.48mio
601360	106mio	600339	2.37mio
<b>SZ Margin Balance</b>	0.7196 trillion	<b>SZ Short Selling Balance</b>	35.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002602	198mio	002689	1.8mio
300033	163mio	002065	1.28mio
000617	146mio	002602	1.23mio
000158	141mio	002268	1.19mio
002153	123mio	002617	1.08mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.4		Northbound Net Cash Flow	-0.04	
Southbound Net Cash Flow	+1.6		Southbound Net Cash Flow	+1.3	
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	617	0.28	600036	340	0.48
000977	432	7.61	300059	317	1.39
600028	410	0.81	002371	264	1.98
300033	227	4.29	002049	219	2.39
601138	211	0.61	000063	196	1.43

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2304	68,122	-10,172	46,431	-2,669	49,925	-2,916
IF2306	21,643	-3,722	58,248	-1,430	71,745	-1,544
IF2309	5,313	-2,599	27,272	-151	36,788	487

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2304	40,177	-6,681	38,482	-1,025	44,777	-1,723
IH2306	14,159	-2,350	29,790	-236	40,354	-647
IH2309	4,543	-1,171	15,145	-411	23,654	-320
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2304	51,926	-1,011	60,165	-1,028	57,199	-910
IC2306	17,311	447	87,375	-552	94,123	-267
IC2309	6,838	46	73,032	459	74,413	216
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2304	41,052	-856	33,196	-244	33,932	-1,241
IM2306	14,036	230	45,367	216	50,153	188
IM2309	6,367	1,997	32,861	489	35,033	408

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2304	69249	-14232	49737	2043	52530	1842
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2304	52106	-1307	24763	894	29535	931
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2304	25545	-6098	20898	1334	22937	831

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2306	45,607	-5,573	55,105	-171	58,525	-239
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2306	67,617	-23,663	92,171	1,109	91,931	549
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2306	77,993	-11,237	157,419	-562	148,924	833
T2309	4,315	-1,022	8,361	258	9,575	179

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

<b>Top 3 Gainers (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Nickel	NI2305	182,380.0	+2.37%	66,588	67,766
Fuel Oil	FU2305	2,727.0	+2.06%	258,974	302,028
RBD Palm Olein	P2305	7,556.0	+1.78%	217,690	406,614
<b>Top 3 Loser (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Soda Ash	SA309	2,481.0	-1.39%	470,217	638,124
Lead	PB2305	15,260.0	-1.04%	40,610	58,859
Bleached Softwood Kraft Pulp	SP2305	5,738.0	-0.97%	90,880	149,222

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

\* Global crude oil price closed up collectively. May NYMEX crude oil contract up 1.06% to closed at \$73.58/b, June Brent contract up 0.8% to closed at \$78.38/b. INE crude oil active contract up 1.73% to 524.1 yuan/b.

\* Precious metals closed up collectively. COMEX gold contract up 1.1% to closed at \$1975.3/oz. SHFE gold active contract up 0.75% to closed at 439.22 yuan/gram.

\* Metals closed up mostly, LME tin up 1.22%, LME nickel up 1.18%, LME aluminum up 0.8%. SHFE nickel up 2.37%, SHFE tin up 1.21%, SHFE lead down 1.04% on the contrast.

\* Commodity futures closed up mostly, energy & chemistry futures saw mixed performance, fuel oil up 2.06%, bitumen up 1.2%, glass up 1.15%, MEG up 1.04%, soda ash down 1.39% on the contrast. Black series closed up mostly, iron ore up 1.65%. Agricultural products performed strong, RBD palm olein up 1.78%, soybean oil up 1.59%, rapeseed oil up 1.58%, cotton up 1.52%, No.2 soybeans up 1.43%, rapeseed meal up 1.37%.

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