

DZ20230404

Data

*IMF issued COFER on March 31st, data displayed RMB accounted for 2.69% in COFER ranked 5th globe wide. In terms of size, the total amount of RMB foreign exchange reserves held by the global major central banks rose slightly to usd 298.44bn from usd 296.03bn in 2022 Q3.

*PBoC announced launch of MLF of cny 481bn in March 2023, period 1 year, interest rate of 2.75%, flat compared with last month, the total MLF as of end of cny 5.109t.

Industrial Economy

*CAAC: Song Zhiyong, head of CAAC said in civil aviation conference to further strengthen cooperation to provide a better environment for the operation of domestic civil aviation, enhance support for industrial standards and promote process of localization.

*MoC: Imports of consumer goods reached cny 1.93t in 2022, more than double that 2012, accounting for 11% of total imports, with imports of cross-boarder e-commerce of cny 560bn, up 4.9% y/y. With continuous improvement of living standards, steady progress of new urbanization and gradual expansion of the middle-income community, the import of consumer goods will maintain a steady growth trend, said by Sheng Qiuping, head of MoC, in the 3rd China international consumer goods expo.

*MoC will actively introduce a batch of policies to promote consumption of NEV and low-carbon intelligent home appliances.

*Maoning, spokesman of MoFA responded to the Cyberspace Administration of China would review imports of Micron's products which was aimed to maintain national security, ensure the security of its information infrastructure and prevent risks caused by product problems. The restriction is a normal regulatory measure and is expected to accelerate the domestic substitution of storage chips.

*Maoning, spokesman of MoFA responded to Japan would strengthen export control on high-powered semiconductor manufacturing equipment which will affect the industrial chain and supply chain of semiconductors globe wide and also make Japanese related enterprises suffer losses.

*CADA issued March "auto consumption index" lower than last month showing auto sales at the beginning of the year was under mkt expectations, accounted for that local governments introduced subsidy policies and enterprises taken promotional measures to increase auto sales and reduce inventory.

*Apr 3rd Block Trade

*Block Trade Info

*Discount

- Anlogic Infotech Co. (688107 CH) saw 3 block trades worth 37mn at 74.59yuan per share, 1.21 discount from last closing.

- HitGen Inc.(688222 CH) saw 3 block trades worth 42mn at 20.94 yuan per share, 1.51 discount from last closing.

- Transsion Holdings Co.(688036 CH) saw 1 block trade worth 220mn at 109.75 yuan per share, 2.5 discount from last closing.
- Dosilicon Co. (688110 CH) saw 2 block trades worth 48mn at 31.57 yuan per share, 39.62 discount from last closing.
- National Silicon Industry (688126 CH) saw 4 block trade worth 120mn at 24.04 yuan per share, 0.98-1.89 discount from last closing.
- Cambricon Tech (688256 CH) saw 2 block trades worth 100mn at 183.99-209.1 yuan per share, 0.9-12.8 discount from last closing.
- *Flat
- Poly Developments (600048 CH) saw 3 block trades worth 23mn at 14.62 yuan per share, 0.00 discount from last closing.

*Margin Trade

Total Margin Balance	1.5230 trillion	Total Short Selling Balance	95.7billion
SH Margin Balance	0.7986 trillion	SH Short Selling Balance	59.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601360	439mio	600050	7.36mio
688981	396mio	601728	7.33mio
688256	353mio	600010	6.64mio
688012	266mio	600728	4.85mio
603986	198mio	688126	2.9mio
SZ Margin Balance	0.7242 trillion	SZ Short Selling Balance	36.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300059	432mio	002567	1.50mio
300033	328mio	002459	1.49mio
000063	264mio	000066	0.99mio
002261	235mio	300471	0.99mio
002153	234mio	000938	0.91mio

*Index Futures

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2304	81,175	4,441	48,910	746	52,070	1,804
IF2306	25,974	2,513	58,301	508	71,046	176
IF2309	7,955	689	27,490	608	37,601	396
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2304	49,589	-1,510	39,462	1,417	45,756	1,844
IH2306	19,482	854	32,263	1,131	42,676	1,660
IH2309	6,950	1,141	16,194	623	24,754	838
CSI 500 Index Futures	Trading	Change*	Long	Change*	Short	Change*

	Volume		OI		OI	
IC2304	55,440	6,247	58,271	827	57,278	2,206
IC2306	24,346	5,011	86,293	-477	94,502	-11
IC2309	9,987	982	73,680	-425	75,792	78
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2304	44,096	5,691	33,489	906	35,060	954
IM2306	17,192	3,432	45,197	-500	51,548	515
IM2309	6,023	3	32,725	43	35,647	298

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2304	128682	18187	51719	-853	54378	-70
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2304	67758	9535	27670	2017	32170	1641
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2304	46158	1609	24240	694	26992	1409

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2306	60,799	4,221	53,142	-3,964	57,026	-3,390
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2306	106,606	6,847	88,634	-2,169	88,132	-3,546
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2306	130,759	22,801	151,149	-4,466	144,024	-2,539
T2309	9,250	3,853	10,043	530	11,598	629

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2305	575.7	+5.44%	89,521	30,828
Fuel Oil	FU2309	3,010.0	+3.83%	538,644	331,186
Low Sulfur Fuel Oil	LU2307	4,058.0	+2.68%	42,902	82,681

Top 3 Loser (Dominant Contract)

Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2305	1,763.5	-3.18%	20,321	57,312
Coke	J2305	2,603.5	-3.09%	10,844	29,838
Glass	FG305	1,622.0	-2.11%	439,538	508,922

*** Commodities (night session):**

* Global crude oil price closed up collectively. May NYMEX crude oil contract up 6.32% to closed at \$80.45/b, June Brent contract up 6.2% to closed at \$84.84/b. INE crude oil active contract up 5.44% to 575.7 yuan/b.

* Precious metals closed up collectively. COMEX gold contract up 0.78% to closed at \$2001.7/oz. SHFE gold active contract up 0.58% to closed at 440.52 yuan/gram.

* Metals closed down mostly, LME nickel down 3.68%, LME zinc down 1.25%, LME aluminum down 0.99%, LME copper down 0.96%. LME lead up 0.26% on the contrast. SHFE nickel down 1.32%, SHFE copper down 0.56%, SHFE lead up 0.03%.

* Commodity futures closed mixed, energy & chemistry futures saw mixed performance, fuel oil up 3.83%, LPG up 2.26%, bitumen up 1.21%, glass down 2.11%, natural rubber down 1.58%, TSR 20 down 1.55%. Black series closed down collectively, coking down 3.18%, coke down 3.09%, hot-rolled coil down 1.39%. Agricultural products performed strong mostly, rapeseed meal up 2.62%, Np.2 soybeans up 2.09%, soybean meal up 1.79%.

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