

DZ20230509

Industrial Economy

*MOHURD put forward specific opinions on second-hand housing intermediary fees which pointed out that the cost of housing sales and rental brokerage services should be reasonably reduced and the pricing should be encouraged according to the principle of higher the transaction price and lower the service rate.

*Guangdong province issued the plan for the comprehensive implementation of clean production (2023-2025) which pointed out to vigorously promote energy conservation and NEV, improve the digital and intelligent level of clean production with the application of 5G, industrial Internet, cloud computing, artificial intelligence, digital twinning and other information technologies and vigorously develop building distributed photovoltaic.

*The executive meeting of Shanghai government studied and promoted the high-quality development of the manufacturing industry and deployed to improve the energy level of Shanghai's shipping service industry which pointed out to build a high-end service industry cluster related to shipping, such as finance, law, science and technology and accelerate the construction of connecting upstream and downstream shipping industrial chain service platform.

Policy

*China Securities Association requires securities companies to conduct self-examination on employee management, emphasizing salary and social behavior. The company should formulate targeted rectification measures, strengthen internal accountability and complete the feedback before May 31st.

Co Focus

*LONGI (601012 CH): The first self-developed silicon heterojunction solar cell has achieved 26.81% battery conversion efficiency which is the world record of silicon battery due to its excellent passivation contact structure and will further consolidate the key role of solar cell in energy transformation, according to the top international energy journal Nature Energy.

May 8 Block Trade Info

*Discount

- Advanced Micro-Fabrication (688012 CH) saw 2 block trades worth 66.34mn at 165.8/165.88 yuan per share, 4.99/5.03pct discount from last closing.

- Anjoy Foods (603345 CH) saw 12 block trades worth 105.3mn at 156.77 yuan per share, 4.87pct discount from last closing.

*Premium

- Guangshen Railway (601333 CH) saw 1 block trades worth 100.05mn at 3.45 yuan per share, 1.17pct premium from last closing.

*Flat

- Zijin Mining (601899 CH) saw 3 block trades worth 38.8mn at 12.66 yuan per share, flat from last closing.
- PingAn Insurance (601318 CH) saw 3 block trades worth 68.41mn at 54.92 yuan per share, flat from last closing.
- Eastern Shenghong (000301 CH) saw 1 block trades worth 180.67mn at 12.46 yuan per share, flat from last closing.

***Margin Trade**

| | | | |
|--|-----------------|--|---------------|
| Total Margin Balance | 1.5264 trillion | Total Short Selling Balance | 93.3billion |
| SH Margin Balance | 0.7984 trillion | SH Short Selling Balance | 61.9 billion |
| Top Five Margin Trade Net Bought (in CNY) | | Top Five Short Selling Net Sold (in shares) | |
| 601988 | 476mio | 600919 | 49.79mio |
| 600519 | 331mio | 601881 | 21.65mio |
| 600016 | 267mio | 601006 | 12.90mio |
| 601288 | 242mio | 601801 | 12.55mio |
| 601398 | 208mio | 600010 | 6.29mio |
| SZ Margin Balance | 0.7278 trillion | SZ Short Selling Balance | 31.46 billion |
| Top Five Margin Trade Net Bought (in CNY) | | Top Five Short Selling Net Sold (in shares) | |
| 300059 | 159mio | 300098 | 1.43mio |
| 002229 | 150mio | 000001 | 1.32mio |
| 000651 | 150mio | 300315 | 1.31mio |
| 002607 | 135mio | 300168 | 0.94mio |
| 002558 | 129mio | 000100 | 0.87mio |

***Connection Trade**

| SH-HK Connection (bn cny) | | | SZ-HK Connection (bn cny) | | |
|---------------------------|------------------------|--------------------------------|---------------------------|------------------------|--------------------------------|
| Northbound Net Cash Flow | +2.354 | | Northbound Net Cash Flow | -0.305 | |
| Southbound Net Cash Flow | +0.687 | | Southbound Net Cash Flow | +1.134 | |
| 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 |
| 603659 | 2093 | 29.73 | 300760 | 494 | 1.30 |
| 601166 | 594 | 1.67 | 600030 | 452 | 1.39 |
| 002371 | 387 | 2.27 | 601318 | 402 | 0.41 |
| 000338 | 378 | 3.39 | 601601 | 345 | 1.07 |
| 601939 | 298 | 0.18 | 688111 | 336 | 1.75 |

***Index Futures**

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IF2305 | 72,687 | 4,468 | 41,683 | -753 | 45,546 | 248 |
| IF2306 | 32,638 | 4,223 | 62,037 | -599 | 76,704 | -1,489 |
| IF2309 | 12,152 | 2,614 | 35,982 | 921 | 47,566 | 882 |
| SSE 50 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IH2305 | 56,478 | 9,054 | 32,395 | 3,186 | 32,894 | 2,869 |
| IH2306 | 31,263 | 8,281 | 40,025 | 2,468 | 49,445 | 1,693 |
| IH2309 | 16,262 | 5,944 | 20,614 | 1,412 | 31,023 | 1,320 |
| CSI 500 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IC2305 | 49,328 | -4,829 | 50,193 | -3,596 | 46,815 | -3,748 |
| IC2306 | 23,722 | -376 | 85,945 | -810 | 94,052 | -652 |
| IC2309 | 10,964 | -354 | 79,441 | -157 | 81,936 | -805 |
| IC2312 | 7,135 | -1,334 | 12,317 | -53 | 12,209 | 401 |
| CSI 1000 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IM2305 | 41,607 | -5,019 | 34,582 | -2,369 | 35,715 | -2,400 |
| IM2306 | 22,288 | 207 | 50,630 | -1,170 | 55,572 | -917 |
| IM2309 | 9,324 | -614 | 39,429 | -645 | 44,059 | -173 |
| IM2312 | 3,728 | -1,461 | 9,147 | -2 | 9,602 | -9 |

*Index Options

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IO2305 | 126347 | 34394 | 44563 | -877 | 48850 | 207 |
| IO2306 | 23027 | 7649 | 31231 | 2161 | 33326 | 2187 |
| CSI 1000 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| MO2305 | 75633 | -18649 | 31898 | 430 | 39070 | 522 |
| MO2306 | 9109 | -462 | 23379 | 326 | 27110 | 250 |
| SSE50 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| HO2305 | 79214 | 33717 | 22296 | 674 | 25269 | 1165 |

*Treasury Futures

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| 2-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TS2306 | 42,679 | 1,015 | 44,388 | -2,508 | 46,983 | -3,612 |

| | | | | | | |
|--------------------------------------|-----------------------|----------------|----------------|----------------|-----------------|----------------|
| TS2309 | 15,981 | 1,441 | 16,679 | 2,187 | 18,174 | 2,570 |
| 5-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TF2306 | 93,895 | 4,983 | 70,497 | -7,484 | 73,789 | -5,168 |
| TF2309 | 24,269 | 4,282 | 33,500 | 3,885 | 32,521 | 3,224 |
| 10-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| T2306 | 104,294 | -135 | 135,955 | -8,895 | 129,828 | -3,824 |
| T2309 | 36,285 | 9,971 | 46,173 | 4,237 | 48,172 | 4,453 |
| 30-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TL2306 | 9,673 | -655 | 6,344 | 241 | 7,342 | 324 |

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

| Top 3 Gainers (Dominant Contract) | | | | | |
|--|----------|----------|----------|----------------|----------------|
| Product | Contract | Price | Change % | Trading Volume | Open Interests |
| Coking Coal | JM2309 | 1,397.5 | +3.83% | 69,401 | 142,913 |
| Coke | J2309 | 2,210.0 | +3.13% | 15,625 | 49,520 |
| Fuel Oil | FU2309 | 2,922.0 | +3.11% | 509,619 | 372,016 |
| Top 3 Loser (Dominant Contract) | | | | | |
| Product | Contract | Price | Change % | Trading Volume | Open Interests |
| Glass | FG309 | 1,715.0 | -1.27% | 671,767 | 1,176,072 |
| Cotton | CF309 | 15,815.0 | -0.41% | 252,800 | 710,466 |
| White Sugar | SR307 | 6,941.0 | -0.39% | 306,421 | 507,674 |

*** Commodities (night session):**

* Global crude oil price performed strong. June NYMEX crude oil contract up 2.05% to closed at \$72.80/b, July Brent contract up 1.75% to closed at \$76.62/b. INE crude oil active contract up 2.54% to 520.7 yuan/b.

* Precious metals closed up collectively. COMEX gold contract up 0.18% to closed at \$2028.5/oz. SHFE gold active contract up 0.48% to closed at 452.36 yuan/gram.

* Metals closed up collectively, LME nickel up 2.95%, LME zinc up 2.23%, LME tin up 1.76%. SHFE tin up 2.13%, bonded copper up 0.99%, SHFE copper up 0.91%.

* Commodity futures closed up collectively. Energy & chemistry futures saw strong performance, fuel oil up 3.11%, natural rubber up 1.55%, bitumen up 1.44%. Black series closed up collectively, coking coal up 3.83%, coke up 3.13%, iron ore up 2.77%. Agricultural products closed up mostly, RBD palm olein up 0.78%.

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