

DZ20240607

Industrial Economy

*State Council issued the “Key Tasks for Deepening Medical and Health System Reform in 2024”, which mentioned to support the layout of the entire industry chain of leading enterprises in the traditional Chinese medicine and accelerate the construction of the full industry chain traceability system.

*State Administration for Financial Regulation issued guidance on promoting the high-quality development of inclusive insurance, which mentions that the supply of insurance protection for specific groups will be increased, including elderly people, disabled people, and people with past illnesses and chronic diseases.

*Guangdong Province issued the notice of “Several measures to empower various industries with artificial intelligence”, which proposes that by 2025, the core industry scale of AI will exceed cny 300bn, intelligent network support for new energy vehicles.

Financial

*CSRC: The new delisting regulations have set a transition period, and there will be no significant increase in delisted companies in the short term.

June 6 Block Trade Info

*Discount

- Honghua Digital Tech (688789 CH) saw 8 block trades worth 128.39mn at 103.44yuan per share, 6.04pct discount from last closing.

- Arctech Solar (688408 CH) saw 19 block trades worth 85.98mn at 93.89yuan per share, 6.74pct discount from last closing.

*Flat

- Rongda Photosensitive&Tech (300576 CH) saw 4 block trades worth 61.57mn at 39.09yuan per share, flat from last closing.

- Vanke (000002 CH) saw 4 block trades worth 251.08mn at 8.02yuan per share, flat from last closing.

*Margin Trade

Total Margin Balance	1.4762 trillion	Total Short Selling Balance	36.8 billion
SH Margin Balance	0.7820 trillion	SH Short Selling Balance	23.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601318	121mio	601868	1.2mio
601985	65.5mio	600157	1.0mio

600795	62.5mio	600010	1.0mio
603019	54.1mio	600648	0.9mio
601699	52.0mio	601860	0.8mio
SZ Margin Balance	0.6930 trillion	SZ Short Selling Balance	13.0 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000021	52.4mio	002219	2.0mio
000636	27.7mio	300015	1.9mio
000519	22.7mio	002506	0.9mio
000555	21.6mio	000665	0.8mio
000538	10.7mio	002607	0.7mio

***Connection Trade**

SH-HK Connection (bn cny/hkd)			SZ-HK Connection (bn cny/hkd)		
Northbound Net Cash Flow	+4.079		Northbound Net Cash Flow	+2.694	
Southbound Net Cash Flow	+2.147		Southbound Net Cash Flow	+1.521	
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
688036	2543	24.63	000333	426	0.96
603939	1870	41.71	300394	227	4.55
600900	434	0.63	300015	146	1.29
300308	409	3.04	300124	140	0.94
601138	339	0.72	000021	136	6.39

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2406	94,601	31,049	81,361	5,110	95,468	6,013
IF2407	12,021	5,759	12,483	2,028	15,553	2,520
IF2409	36,481	13,537	64,215	2,487	88,578	3,282
IF2412	6,603	2,682	15,103	305	18,373	324

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2406	54,610	18,869	41,450	4,352	47,413	3,515
IH2409	20,486	10,011	28,770	2,800	40,874	3,044
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2406	91,625	29,356	99,735	4,160	100,008	4,658
IC2407	11,713	3,602	14,686	2,039	13,941	1,900
IC2409	30,379	10,374	66,352	3,085	69,632	3,483
IC2412	12,662	2,032	37,965	1,640	35,790	1,550
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2406	151,912	53,035	93,947	9,209	99,138	9,005
IM2407	16,241	6,919	13,127	2,343	15,518	3,119
IM2409	61,431	27,686	65,288	5,510	74,182	6,618
IM2412	20,187	7,515	40,102	1,430	38,843	1,935

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2406	143152	54423	63524	669	73819	702
IO2409	3441	1038	26551	238	29871	121
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2406	333922	174185	86212	1366	92505	1116
MO2407	32695	32695	14044	14044	15362	15362
MO2409	11067	7871	28215	347	32486	658
MO2412	4763	4763	17535	17535	18758	18758
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2406	43202	20348	30568	590	35126	398

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2409	47,618	5,037	46,811	655	50,139	931
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2409	60,298	-10,649	96,255	714	103,749	412
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

T2409	75,507	-21,397	148,525	188	144,971	1,004
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2409	47,143	2,754	57,944	778	53,961	289

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
TSR 20	NR2408	13,675.0	+5.11%	67,954	76,812
Silver	AG2408	8,283.0	+4.54%	1,408,541	416,507
Natural Rubber	RU2409	15,890.0	+4.47%	256,622	235,650
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2409	4,471.0	-0.11%	48,928	95,232
Polished Round-Grained Rice	RR2408	3,507.0	-0.09%	1,028	8,602
PTA	TA409	5,872.0	-0.07%	174,281	810,841

*** Commodities (night session):**

* Global crude oil price closed up collectively. July NYMEX crude oil contract up 2.16% to closed at \$75.67/b, August Brent contract up 2.05% to closed at \$80.02/b. INE crude oil active contract up 1.90% to 584.9 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.83% and closed at \$2395.2/oz. SHFE gold active contract up 0.75% and closed at 563.50 yuan/gram.

* Metals closed up collectively, LME zinc up 3.29%, LME copper up 2.22%, LME zinc up 1.89%, LME nickel up 1.51%. SHFE tin up 2.51%, bonded copper up 1.69%, SHFE nickel up 1.43%.

* Commodity futures closed up collectively, chemistry and energy products performed strong, butadiene rubber up 6.8%, TSR 20 up 5.11%, natural rubber up 4.47%. Black series closed up collectively, coke up 2.46%, coking coal up 1.5%, iron ore up 1.44%. Agricultural products closed up mostly, RBD palm olein up 2.41%, soybean oil up 2.01%, No.2 soybeans up 1.65%.

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