

DZ20240628

Industrial Economy

*Zhejiang Province Low Air Industry Development Co., Ltd. established. Next, Zhejiang Province will make every effort to build low-altitude basic, route and service networks, expand the operation of low-altitude infrastructure, low-altitude flight security, low-altitude comprehensive services, low-altitude investment incubation and other industrial sectors.

*SASAC recently held an expanded meeting to require further tightening of responsibilities and guiding and promoting state-owned central enterprises to actively invest in flood control and drought relief work.

*State Administration for Market Regulation together with relevant departments jointly issued and publicly solicited on the “Guiding Opinions on Further Strengthening the Safety Work of Campus Food”.

Financial

*Standard & Poor's confirmed that the long-term domestic and foreign currency sovereign credit rating of the China is A, the long-term outlook is stable.

*PBoC issued a document stating that it will implement risk disposal responsibilities in the financial field and steadily and orderly promote the disposal of financial risks in key areas. Continuously strengthen the legal protection of financial stability, fully promote the early introduction of relevant laws and regulations.

June 27 Block Trade Info

*Discount

- Poly Developments (600048 CH) saw 4 block trades worth 366.54mn at 8.79yuan per share, 2.01pct discount from last closing.

- Techwinsemi Tech (001309 CH) saw 3 block trades worth 51.57mn at 79.34yuan per share, 7.00pct discount from last closing.

*Margin Trade

Total Margin Balance	1.4555 trillion	Total Short Selling Balance	31.4 billion
SH Margin Balance	0.7703 trillion	SH Short Selling Balance	20.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688018	79.9mio	600048	1.4mio
601985	51.9mio	600708	0.9mio
601919	49.6mio	600256	0.8mio
600571	44.3mio	601868	0.6mio
600160	43.0mio	601009	0.6mio

SZ Margin Balance	0.6842 trillion	SZ Short Selling Balance	10.9 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300401	80.5mio	002600	1.6mio
300433	74.1mio	000725	0.7mio
300476	63.0mio	002714	0.3mio
300114	61.4mio	003816	0.3mio
000425	47.3mio	300182	0.3mio

***Connection Trade**

SH-HK Connection (bn cny/hkd)			SZ-HK Connection (bn cny/hkd)		
Northbound Net Cash Flow	-5.436		Northbound Net Cash Flow	-5.522	
Southbound Net Cash Flow	+2.041		Southbound Net Cash Flow	+1.618	
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	421	0.22	600309	466	1.74
000333	349	0.78	300750	409	0.50
601138	307	0.57	002050	283	3.68
300418	149	3.54	002371	253	1.49
601288	146	0.10	002384	220	6.70

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2407	68,890	-10,710	59,239	683	67,932	178
IF2409	28,864	-5,048	72,888	-388	101,485	-1,042
IF2412	9,745	-1,747	27,178	-185	34,493	169
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2407	44,057	-3,055	29,560	953	33,601	61
IH2409	19,531	-306	36,798	-54	50,882	-275

IH2412	5,227	-440	8,933	-124	11,975	-42
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2407	72,899	-11,741	67,441	-4,148	67,576	-4,556
IC2409	31,120	-5,108	75,531	-1,070	79,908	-1,695
IC2412	13,463	-195	52,097	-376	49,938	461
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2407	130,911	-21,099	69,892	-3,220	77,656	-2,579
IM2409	71,532	-9,514	72,213	-3,380	83,000	-2,532
IM2412	23,096	-3,887	49,117	-519	48,905	-29

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2407	72115	-18982	59401	1961	66699	1809
IO2409	3473	-3223	30786	360	36114	422
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2407	191926	-52859	60791	4266	64432	4395
MO2409	7932	-2711	30754	-91	36551	-174
MO2412	3049	-1315	19484	-27	20622	20
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2407	31394	7280	24616	1043	26728	757

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2409	47,202	9,305	49,509	1,521	49,780	630
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2409	61,598	17,805	104,769	688	113,293	1,448
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2409	78,611	16,424	167,724	2,590	170,064	3,206
T2412	5,559	2,779	10,721	293	10,946	399
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2409	54,852	9,540	60,678	445	58,554	157
TL2412	4,352	625	10,432	321	11,490	368

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Ethenylbenzene	EB2408	9,371.0	+1.63%	251,050	292,075
Crude Oil	SC2408	624.9	+1.13%	87,141	25,763
Low Sulfur Fuel Oil	LU2409	4,352.0	+1%	46,134	76,583
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
TSR 20	NR2408	12,380.0	-1.63%	29,253	42,851
Coke	J2409	2,225.0	-1.31%	6,736	27,827
Iron Ore	I2409	814.5	-1.09%	88,835	369,617

*** Commodities (night session):**

* Global crude oil price closed up collectively. August NYMEX crude oil contract up 1.12% to closed at \$81.81/b, September Brent contract up 0.94% to closed at \$85.26/b. INE crude oil active contract up 1.13% to 642.9 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 1.1% and closed at \$2338.7/oz. SHFE gold active contract up 0.94% to closed at 550.40 yuan/gram.

* Metals closed mixed, LME nickel and LME tin up 1.2%, LME aluminum down 0.64%. SHFE nickel and SHFE aluminum down 0.32%, SHFE tin up 0.80%.

* Commodity futures closed mixed, chemistry and energy products closed up mostly, EB up 1.63%, low sulfur fuel oil up 1%, TSR 20 down 1.63%, natural rubber down 1.03%. Black series closed down collectively, coke down 1.31%, iron ore down 1.09%. Agricultural products closed mixed.

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