

DZ20230515

Data

*CPCAAUTO: Apr pickup market sales reached 42k units, up 24.5% y/y, which was at the middle and high level in recent 5 years, down 11.2% m/m, and the m/m decrease was not significant.

Financials

*A local commercial bank in the eastern region said that the bank's current notice deposit interest rate will be adjusted and reduced by 50 to 55 basis points from next week.

*The SSE launched the listing of new products of STAR 50ETF options related work under the guidance of CSRC.

Industrial Economy

*Shanghai will further deepen the cooperation with TESLA, promote the layout of functional sectors such as autonomous driving and robots in Shanghai and jointly create a science and technology industry cluster with core technology advantages and facing the global market, according to Shanghai Economic and Information Commission.

*Liu Guozhong, vice premier of the State Council recently emphasized to focus on tackling agricultural "neck sticking" technology, deeply implement the revitalization of seed industry, accelerate the construction of high-standard farmland, accelerate the progress of agricultural science and technology and consolidate the foundation of national food security.

*Zheng Zhajie, head of NDRC published signed articles to innovate and improve macro-control and promote high-quality economic development, accelerate the development of the digital economy, take comprehensive measures to unleash consumption potential and stabilize major purchases of automobiles, electronic products and real estate, foster and strengthen new hotspots in the green consumption, cultural tourism and other services, accelerate the construction of charging piles, energy storage and other facilities and upgrade supporting power grids.

Co Focus

*CHINA MEHECO (600056 CH) proposed to issue GDR and apply for listing on the SWX, according to the co announcement on May 12th.

May 12 Block Trade Info

*Discount

- National Silicon Industry (688126 CH) saw 7 block trades worth 410.76mn at 19.56yuan per share, 2.98pct discount from last closing.

- CICC (601995 CH) saw 21 block trades worth 211.09mn at 41.80yuan per share, 5.54pct discount from last closing.

- Three squirrels (300783 CH) saw 14 block trades worth 46.40mn at 18.53yuan per share, 13.69pct discount from last closing.

- Nhwah Pharm (002262 CH) saw 24 block trades worth 362.26mn at 24.48yuan per share, 8.79pct discount from last closing.

*Premium

- Zijin Mining (601899 CH) saw 1 block trades worth 278.25mn at 11.08yuan per share, 0.91pct premium from last closing.

*Flat

- Century Huatong (002602 CH) saw 1 block trades worth 110.40mn at 5.52 yuan per share, flat from last closing.

- Midea (000333 CH) saw 1 block trades worth 206.53bn at 55.82yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5214 trillion	Total Short Selling Balance	92.4billion
SH Margin Balance	0.7983 trillion	SH Short Selling Balance	61.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
510050	183mio	688126	17.7mio
601668	107mio	601006	9.2mio
601318	90.7mio	512480	7.7mio
688256	79mio	588000	5.6mio
600219	76.9mio	512010	5.1mio
SZ Margin Balance	0.7230 trillion	SZ Short Selling Balance	31.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300502	72.4mio	000961	4.85mio
000819	63.6mio	301078	2.72mio
002371	61.5mio	002958	2.25mio
000021	61.2mio	002156	1.21mio
301325	57.8mio	301325	1.16mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.547		Northbound Net Cash Flow	+0.779	
Southbound Net Cash Flow	+0.18		Southbound Net Cash Flow	-0.764	
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
300750	888	0.84	600519	652	0.30
002049	314	3.88	600900	411	0.74
000063	233	1.55	601012	252	0.98
002027	231	2.24	000021	234	8.39
600489	201	3.55	600150	169	1.42

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2305	69,128	15,624	40,377	2,548	43,842	1,718
IF2306	38,214	15,700	64,824	3,574	77,801	3,434
IF2309	16,603	9,771	39,659	1,644	52,188	2,158
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2305	48,128	8,960	28,624	-170	30,159	6
IH2306	27,127	5,378	37,240	906	46,959	925
IH2309	12,755	3,800	21,153	572	32,879	982
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2305	55,234	15,343	49,910	2,943	47,206	2,274
IC2306	26,411	7,547	90,111	2,739	96,414	2,283
IC2309	11,906	4,090	81,676	978	83,352	700
IC2312	7,834	1,444	16,467	893	17,056	1,230
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2305	46,240	13,778	33,912	1,442	33,531	664
IM2306	26,881	12,198	55,341	3,397	59,661	2,876
IM2309	11,277	5,399	41,811	1,742	46,103	1,485
IM2312	6,046	2,837	13,002	1,680	13,421	1,464

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2305	126855	50258	40546	-389	46835	1273
IO2306	33352	18244	37358	949	40662	1940
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2305	109231	52150	34223	250	41566	139
MO2306	15348	7010	24727	156	29298	581
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2305	70045	23022	19985	-1580	25159	-1412

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

TS2306	58,095	21,252	37,896	-2,714	40,040	-3,401
TS2309	19,603	-1,723	23,477	271	25,168	757
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2306	101,045	23,624	57,499	-2,317	60,902	-1,879
TF2309	27,723	2,418	48,149	3,373	47,259	3,694
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2306	104,557	-1,043	108,267	-8,948	106,230	-8,102
T2309	63,452	9,718	70,278	5,917	72,218	6,856
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2306	12,135	3,234	5,511	-345	5,972	-316

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2309	720.0	+3.45%	431,530	783,907
Coke	J2309	2,197.5	+3.1%	20,921	48,843
Natural Rubber	RU2309	12,295.0	+2.72%	209,567	263,843
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
PTA	TA309	5,216.0	-2.36%	761,926	1,597,909
Crude Oil	SC2306	494.6	-1.61%	98,797	28,789
Glass	FG309	1,648.0	-1.55%	1,140,720	1,177,177

*** Commodities (night session):**

* Global crude oil price performed weak. June NYMEX crude oil contract down 1.1% to closed at \$70.09/b, July Brent contract down 1.09% to closed at \$74.16/b. INE crude oil active contract down 1.61% to 494.6 yuan/b.

* Precious metals closed mixed. COMEX gold contract down 0.24% to closed at \$2015.6/oz. SHFE gold active contract up 0.06% to closed at 453.46 yuan/gram.

* Metals closed up mostly, LME nickel up 1.97%, LME aluminum up 1.49%, LME tin down 1.63%, LME lead down 1.61%. SHFE nickel up 1.77%, SHFE copper up 0.87%, bonded copper up 0.83%, SHFE aluminum up 0.78%.

* Commodity futures closed mixed. Energy & chemistry futures saw mixed performance, natural rubber up 2.72%, bleached softwood karft pulp up 2.21%, TSR 20 up 1.22%. PTA down 2.36%, glass down 1.55%, EB down 1.03%. Black series closed up collectively, iron ore up 3.45%, coke up 3.1%, hot-rolled coil up 2.63%. Agricultural products closed mixed, corn starch down 1.25%.

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