

DZ20230517

Industrial Economy

*China's first ship of cross-border RMB settlement LNG completed today which marked a substantial step forward in the exploration of cross-border RMB settlement transactions in the field of oil and gas trade in China.

*Ministry of Natural Resources: Build a unified space-time base for the construction of Digital China, strictly abide by the bottom line of resource security, optimize the land and space pattern, promote green and low-carbon development, and safeguard the rights and interests of resource assets, create a good environment for the development of geographic information industry and strictly adhere to the bottom line of surveying and mapping geographic information management for the construction of a new security pattern.

*Ministry of Water Resources held a scheduling conference to speed up the construction schedule of large and medium-sized irrigation areas and transformation projects in 2023.

*The State Food and Drug Administration and the German medicines and medical devices Administration signed a joint statement which clarified the future cooperation fields and directions of both parties and further strengthen the cooperation in the fields of pharmaceutical and medical equipment laws and regulations, safety information, personnel exchange and technical cooperation.

Co Focus

*CATL: The co will launch the vehicle specification level application version of the condensing battery, the energy density of single unit is as high as 500wh / kg, the condensation battery is in the cooperative development of civil electric manned aircraft project.

May 16 Block Trade Info

*Discount

- Will (603501 CH) saw 1 block trades worth 65.76mn at 91.34yuan per share, 1.01pct discount from last closing.
- Anjing (603345 CH) saw 16 block trades worth 335.6mn at 148.04yuan per share, 5.42pct discount from last closing.
- CICC (601995 CH) saw 20 block trades worth 184.93mn at 41.48yuan per share, 6pct discount from last closing.
- Tom Culture Industry (300459 CH) saw 2 block trades worth 448.0mn at 5.45yuan per share, 14.71pct discount from last closing.

*Flat

- Hengli Hydraulic (601100 CH) saw 1 block trades worth 95.36mn at 57.57yuan per share, flat from last closing.
- CATL (300750 CH) saw 2 block trades worth 478mn at 239yuan per share, flat from last closing.
- Luxshare (002475 CH) saw 1 block trades worth 470.65mn at 26.86yuan per share, flat from last closing.

- Vanke (000002 CH) saw 2 block trades worth 72.08mn at 14.91yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5221 trillion	Total Short Selling Balance	94.2billion
SH Margin Balance	0.7984 trillion	SH Short Selling Balance	62.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	100mio	600681	2.2mio
688008	43.4mio	603719	1.9mio
601919	36.9mio	688512	1.6mio
688469	36.1mio	688126	1.5mio
688063	34.6mio	600157	1.1mio
SZ Margin Balance	0.7235 trillion	SZ Short Selling Balance	31.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002594	198mio	002958	7.23mio
002192	101mio	002610	2.27mio
300015	101mio	301293	1.54mio
002276	91.1mio	301297	1.53mio
000001	75.5mio	002422	1.36mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.147		Northbound Net Cash Flow	-3.548	
Southbound Net Cash Flow	+0.202		Southbound Net Cash Flow	+1.207	
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
600150	379	2.96	000001	382	1.54
600276	347	1.15	000651	311	1.60
002466	272	2.01	002371	309	2.02
002463	260	7.00	000063	230	1.55
600570	255	3.04	002594	213	0.28

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2305	59,693	-18,998	31,525	-4,872	33,210	-7,833

IF2306	40,505	-7,466	66,506	2,149	80,962	1,792
IF2309	12,948	-3,313	40,850	843	54,175	1,102
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2305	41,230	-14,006	23,860	-3,329	24,083	-4,186
IH2306	31,706	-3,942	39,788	50	50,570	-144
IH2309	11,777	-2,831	22,232	205	34,394	301
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2305	56,661	-4,600	36,707	-6,185	33,994	-7,043
IC2306	39,956	-1,115	99,448	4,828	105,445	4,088
IC2309	11,347	-2,256	81,782	-2	83,734	33
IC2312	8,185	494	17,902	814	18,299	801
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2305	43,929	-7,961	24,681	-3,848	24,656	-4,304
IM2306	32,779	-3,540	58,188	2,666	61,190	1,890
IM2309	10,485	-6,456	40,151	-900	44,896	-1,146
IM2312	6,191	-1,540	14,037	-276	14,648	-106

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2305	96820	-39499	38546	-777	43910	-1122
IO2306	22908	-9045	40030	903	44269	1498
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2305	83935	-37918	31316	-1928	37815	-2252
MO2306	18047	-5573	27831	1742	32715	1800
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2305	57120	-10551	18947	-730	24041	-303

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2306	48,065	-949	31,855	-2,479	33,326	-2,887
TS2309	26,866	2,885	26,977	2,636	28,510	2,509
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2306	83,413	-15,313	45,576	-4,387	48,906	-4,908

TF2309	54,370	16,767	58,484	6,085	57,864	5,393
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2306	110,145	1,744	90,422	-9,011	91,101	-7,185
T2309	75,204	14,363	83,374	6,358	84,074	6,070
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2306	6,093	-962	4,573	-159	4,795	-696

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2306	4,182.0	+1.23%	40,567	45,991
Glass	FG309	1,613.0	+0.69%	534,841	1,094,598
Aluminum	AL2306	18,230.0	+0.44%	74,637	181,201
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soybean Oil	Y2309	7,138.0	-2.35%	429,219	635,634
No.2 Soybeans	B2306	4,082.0	-2.16%	50,605	20,668
Nickel	NI2306	163,850.0	-1.9%	127,241	75,338

*** Commodities (night session):**

* Global crude oil price performed weak mostly. June NYMEX crude oil contract down 0.82% to closed at \$70.53/b, July Brent contract down 0.84% to closed at \$74.60/b. INE crude oil active contract up 0.16% to 505.3 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 1.46% to closed at \$1993.2/oz. SHFE gold active contract down 0.83% to closed at 449.66 yuan/gram.

* Metals closed down mostly, LME nickel down 2.85%, LME tin down 2.42%, LME copper down 1.84%, LME lead won 1.38%. SHFE nickel down 1.90%, SHFE tin down 1.63%, bonded copper down 1.05%.

* Commodity futures closed down mostly. Energy & chemistry futures saw weak performance, polyester fiber down 1.29%, EB down 1.28%, LPG up 1.23%. Black series closed down mostly. Agricultural products closed down collectively, soybean oil down 2.35%, No.2 soybeans down 2.16%, RBD palm olein down 1.78%, rapeseed oil down 1.12%.

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