

DZ20230523

Industrial Economy

*MIIT publicly solicited opinions on the "Guidelines for the Construction of Data Security Standard System in the Industrial Sector (version 2023)" which mentioned that by 2024, the data security standard system in the industrial field will be initially established to effectively implement the data security management requirements, basically meet the data security needs in the industrial field, promote the application of standards in key industries and key enterprises and develop more than 30 national, industrial or group standards for data security .

*The National Press and Publication Administration released the approval information of domestic online games in May, a total of 86 games were approved. Netease Seven Day World and Tencent Ace 2 were listed.

*JINGDONG retail CEO Xin Lijun was in JD 618 Launch conference said that this year will be the largest investment in the whole industry 618 whom mentioned to provide consumers with the simplest, most affordable and most convenient 618.

Financials

*Shanghai Committee of the Communist Party of China's comprehensive Deepening Reform Commission held on May 22 which point out to accelerate the construction of a number of representative high-quality incubators and accelerate the cultivation of a number of leading scientific and technological enterprises.

Co Focus

*BYD: The feasibility of building a passenger vehicle factory in Europe is currently being evaluated and a suitable location is being sought, according to the relevant insiders.

May 22 Block Trade Info

*Discount

- Foxconn (601138 CH) saw 4 block trades worth 624.54mn in ttl at 14.87yuan per share, 3.50pct discount from last closing.
- Wanhua Chemical (600309 CH) saw 1 block trades worth 484.82mn at 78.30yuan per share, 11.92pct discount from last closing.
- Jinke Tom (300459 CH) saw 2 block trades worth 353.11mn at 5.29yuan per share, 20.81pct discount from last closing.
- Fenda Tech (002681 CH) saw 1 block trades worth 183.91mn at 5.04yuan per share, 3.45pct discount from last closing.
- Yisheng Livestock&Poultry Breeding (002458 CH) saw 1 block trades worth 116.38mn at 13.14yuan per share, 10.00pct discount from last closing.

*Flat

- PingAn (601318 CH) saw 3 block trades worth 79.25mn at 51.42yuan per share, flat from last closing.
- Moutai (600519 CH) saw 3 block trades worth 144.05mn at 1746yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5215 trillion	Total Short Selling Balance	93.6billion
SH Margin Balance	0.7979 trillion	SH Short Selling Balance	61.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600809	492mio	600674	7.0mio
600016	75.8mio	600010	6.9mio
688249	68.0mio	600681	2.0mio
600276	57.8mio	600900	1.2mio
600522	55.5mio	601333	1.0mio
SZ Margin Balance	0.7234 trillion	SZ Short Selling Balance	31.9 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300308	181mio	300026	9.2mio
300053	103mio	002689	8.6mio
002351	95.3mio	002607	6.3mio
000988	63.6mio	000878	2.3mio
001979	58.7mio	000630	1.3mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.469		Northbound Net Cash Flow	+0.663	
Southbound Net Cash Flow	-0.737		Southbound Net Cash Flow	-1.425	
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	1546	0.72	601012	245	0.98
605117	1289	21.52	600809	228	0.81
300750	320	0.32	300014	120	0.86
601138	303	0.94	002460	112	0.83
002594	292	0.39	600559	104	3.78

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2306	101,926	11,342	88,137	-745	102,603	-1,414
IF2309	20,465	3,730	46,035	942	58,696	91
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

IH2306	72,577	13,810	56,981	2,296	67,949	1,765
IH2309	18,024	-543	26,442	-125	39,294	-797
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2306	67,086	901	119,313	-849	123,023	-218
IC2309	13,643	-985	86,394	285	87,186	134
IC2312	7,050	692	21,580	1,407	22,056	1,340
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2306	51,003	-8,688	68,411	-2,942	71,422	-2,728
IM2309	11,206	-2,253	42,910	-310	46,746	-176
IM2312	4,090	-455	15,597	422	16,467	489

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2306	108039	30439	55631	3639	60463	4047
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2306	68044	17693	35720	3536	40656	3923
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2306	53290	53290	22067	22067	24112	24112

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2306	24,875	-14,139	25,721	-1,093	25,996	-1,176
TS2309	50,673	15,711	31,454	1,998	35,164	1,089
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2306	20,130	-12,509	33,648	-2,249	33,928	-2,364
TF2309	115,573	12,572	72,103	2,828	71,954	3,343
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2306	47,082	-13,916	58,388	-6,326	55,650	-7,958
T2309	116,761	-9,739	116,477	6,568	120,956	8,512
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2306	2,429	883	2,909	-189	2,995	-613

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Meal	RM309	3,096.0	+2.82%	481,335	536,081
White Sugar	SR307	7,171.0	+1.89%	339,270	426,566
Soybean Meal	M2309	3,495.0	+1.51%	619,577	1,412,273
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA309	1,591.0	-4.44%	2,171,586	1,340,965
Ethenylbenzene	EB2307	7,428.0	-3.07%	228,635	266,067
Glass	FG309	1,484.0	-2.88%	892,350	1,112,524

*** Commodities (night session):**

* Global crude oil price saw strong performance. June NYMEX crude oil contract up 0.6% to closed at \$72.12/b, July Brent contract up 0.56% to closed at \$76/b. INE crude oil active contract up 0.08% to 515.9 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.4% to closed at \$1973.7/oz. SHFE gold active contract up 0.22% to closed at 449.36 yuan/gram.

* Metals closed down mostly, LME zinc down 2.16%, LME tin down 1.79%, LME copper down 1.32%, SHFE tin down 1.63%, SHFE zinc down 1.05%, bonded copper down 0.61%.

* Commodity futures closed moved down mostly. Energy & chemistry futures saw weak performance, Soda ash down over 4%, EB down over 3%, polyester fiber down over 1%. Black series closed down mostly, iron ore down over 1%. Agricultural products closed mixed, rapeseed oil down over 2%, rapeseed meal up over 2%, sugar and rapeseed meal up over 1%.

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