

DZ20230602

Industrial Economy

*Ministry of Agriculture and Rural Affairs: Study and overcome the bottleneck problem faced by domestic soybeans that restrict multiple harvests and multiple uses, continue to expand and strengthen the domestic soybeans industry.

*China Federation of Logistics & Purchasing will promote the standardization of logistics, management, technology and other aspects of auto parts, in order to improve the efficiency of auto parts logistics and achieve cost reduction and efficiency improvement.

*Ministry of Water Resources and NDRC jointly issued to accelerate the improvement of water resource allocation and water supply guarantee system, as well as flood control and disaster reduction system in river basins.

Data

*MoC: From January to April 2023, China overall service trade maintained a growth trend, with a total import and export value of cny 2.08t, an increase of 9.1% y/y.

Co Focus

*BYD: May retail sales of NEV reached 240k units, up 109% y/y. The cumulative sales of NEV this year were 1mio units, up 97.63% y/y.

June 1 Block Trade Info

*Discount

- Apt Medical (688617 CH) saw 2 block trades worth 124.73mn at 355.63yuan per share, 1.98pct discount from last closing.

- Cimc Vehicles (301039 CH) saw 9 block trades worth 99.68mn at 10.69yuan per share, 10.69pct discount from last closing.

*Flat

- Cngr Advanced Material (300919 CH) saw 5 block trades worth 313.26mn at 24.84yuan per share, flat from last closing.

- Beijing New Building Materials Public (000786 CH) saw 1 block trades worth 267.96mn at 22.33yuan per share, flat from last closing.

*Margin Trade

| | | | |
|--|-----------------|--|--------------|
| Total Margin Balance | 1.5196 trillion | Total Short Selling Balance | 94.4billion |
| SH Margin Balance | 0.7966 trillion | SH Short Selling Balance | 61.7 billion |
| Top Five Margin Trade Net Bought (in CNY) | | Top Five Short Selling Net Sold (in shares) | |
| 601360 | 212mio | 600010 | 12mio |
| 600519 | 203mio | 688593 | 9.4mio |
| 600100 | 134mio | 601995 | 2.5mio |
| 603019 | 114mio | 601360 | 2.4mio |
| 688327 | 96.8mio | 689009 | 2.1mio |

| | | | |
|--|-----------------|--|--------------|
| SZ Margin Balance | 0.7228 trillion | SZ Short Selling Balance | 32.7 billion |
| Top Five Margin Trade Net Bought (in CNY) | | Top Five Short Selling Net Sold (in shares) | |
| 000066 | 266mio | 300058 | 1.4mio |
| 300058 | 150mio | 002031 | 1.1mio |
| 000988 | 93.2mio | 300418 | 1.1mio |
| 300059 | 84.1mio | 000001 | 1.0mio |
| 300364 | 78.1mio | 002602 | 0.9mio |

***Connection Trade**

| SH-HK Connection (bn cny) | | | SZ-HK Connection (bn cny) | | |
|---------------------------|------------------------|--------------------------------|---------------------------|------------------------|--------------------------------|
| Northbound Net Cash Flow | -3.607 | | Northbound Net Cash Flow | +1.805 | |
| Southbound Net Cash Flow | -1.281 | | Southbound Net Cash Flow | -2.384 | |
| 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 |
| 603259 | 241 | 1.25 | 603288 | 3820 | 13.65 |
| 300079 | 240 | 26.57 | 600519 | 840 | 0.41 |
| 002475 | 198 | 1.02 | 601888 | 418 | 1.64 |
| 600536 | 194 | 4.82 | 601012 | 407 | 1.86 |
| 300919 | 183 | 4.73 | 600036 | 278 | 0.34 |

***Index Futures**

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IF2306 | 98,751 | 7,265 | 79,302 | 2,002 | 88,352 | 793 |
| IF2307 | 8,688 | 507 | 13,729 | 922 | 17,054 | 1,369 |
| IF2309 | 25,900 | 4,582 | 52,521 | 1,280 | 67,240 | 2,043 |
| IF2312 | 4,891 | 331 | 8,996 | 171 | 10,585 | 169 |
| SSE 50 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IH2306 | 71,950 | 3,638 | 53,351 | 1,276 | 60,372 | 535 |
| IH2307 | 11,385 | 403 | 13,615 | 1,119 | 17,491 | 1,549 |
| IH2309 | 20,510 | -2,148 | 29,752 | 742 | 43,765 | 1,124 |
| CSI 500 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IC2306 | 75,389 | 7,231 | 103,145 | -1,790 | 106,673 | -2,561 |
| IC2307 | 8,940 | 1,353 | 15,463 | 1,327 | 15,210 | 1,018 |

| | | | | | | |
|-------------------------------|-----------------------|----------------|----------------|----------------|-----------------|----------------|
| IC2309 | 20,054 | 3,617 | 90,841 | 818 | 91,736 | 1,359 |
| IC2312 | 9,522 | -239 | 32,394 | 815 | 32,958 | 1,176 |
| CSI 1000 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IM2306 | 53,842 | 1,996 | 66,606 | 29 | 68,846 | 966 |
| IM2309 | 14,132 | -162 | 47,027 | 134 | 50,121 | 140 |
| IM2312 | 5,343 | 365 | 19,075 | 579 | 19,145 | 410 |

*Index Options

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IO2306 | 166121 | 23418 | 74482 | 489 | 86402 | 766 |
| CSI 1000 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| MO2306 | 104324 | -1414 | 41649 | -462 | 48395 | 35 |
| SSE50 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| HO2306 | 87128 | 6956 | 34695 | 280 | 39923 | -45 |

*Treasury Futures

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| 2-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TS2306 | 0 | -382 | 3,428 | 5 | 3,428 | 5 |
| TS2309 | 60,454 | 2,768 | 37,510 | 1,583 | 42,236 | 643 |
| 5-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TF2306 | 0 | -485 | 1,080 | -12 | 1,080 | -12 |
| TF2309 | 89,515 | 9,880 | 81,728 | 1,932 | 83,848 | 3,269 |
| 10-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| T2306 | 0 | -874 | 3,756 | -40 | 3,756 | -40 |
| T2309 | 105,787 | -9,590 | 145,873 | 4,399 | 149,660 | 6,664 |
| 30-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TL2306 | 0 | 76 | 162 | -176 | 162 | -176 |
| TL2309 | 12,334 | 2,020 | 10,404 | 753 | 11,002 | 839 |

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

| Top 3 Gainers (Dominant Contract) | | | | | |
|-----------------------------------|----------|-------|----------|----------------|----------------|
| Product | Contract | Price | Change % | Trading Volume | Open Interests |

| | | | | | |
|--|-----------------|--------------|-----------------|-----------------------|-----------------------|
| Nickel | NI2307 | 161,410.0 | +2.99% | 134,666 | 90,536 |
| Soda Ash | SA309 | 1,681.0 | +2.56% | 861,652 | 1,149,662 |
| Crude Oil | SC2307 | 513.0 | +2.42% | 114,139 | 30,006 |
| Top 3 Loser (Dominant Contract) | | | | | |
| Product | Contract | Price | Change % | Trading Volume | Open Interests |
| White Sugar | SR309 | 6,686.0 | -2.62% | 732,201 | 564,608 |
| Ethenylbenzene | EB2307 | 7,593.0 | -1.5% | 171,523 | 219,380 |
| Lead | PB2307 | 15,050.0 | -0.53% | 38,066 | 60,469 |

*** Commodities (night session):**

* Global crude oil price saw strong performance. July NYMEX crude oil contract up 3.03% to closed at \$70.15/b, August Brent contract up 2.37% to closed at \$74.32/b. INE crude oil active contract up 2.42% to 513.0 yuan/b.

* Precious metals closed up collectively. COMEX gold contract up 0.66% to closed at \$1995.1/oz. SHFE gold active contract up 0.28% to closed at 453.40 yuan/gram.

* Metals closed up mostly, LME nickel up 4.07%, LME copper up 1.76%, LME zinc up 1.27%, LME aluminum up 1.07%. SHFE nickel up 2.99%, SHFE tin up 1.46%, SHFE aluminum up 1.32%. SHFE lead down 0.53% on the contrast.

* Commodity futures closed up mostly. Chemistry and energy products saw strong performance, soda ash up 2.56%, PTA up 2.15%, glass up 1.54%. Black series closed mixed, iron ore up 1.66%. Agricultural products closed up mostly, No.2 soybeans up 1.61%, soybean oil up 1.5%, rapeseed oil up 1.4%.

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