

DZ20230606

Industrial Economy

*Shenzhen: Nearly 7,000 enterprises were engaged in energy storage related business which have globally leading technology levels, the 2023 International Digital Energy Exhibition which will be held from June 29th to July 2nd will especially set up an energy storage sector, focusing on a batch of leading enterprises in the energy storage field, including Huawei Digital Energy, China Southern Power Grid, BYD, and will comprehensively display cutting-edge technologies, products and solutions in the energy storage industry.

*SASAC: Continuously improve the support and bottom-line role of central enterprises in energy and power supply.

*State Post Bureau: Attach great importance to network data security and information security, strengthen information security risk control.

*The Ministry of Agriculture and Rural Affairs and other four departments jointly deployed the construction of a pilot area for research, development, manufacturing and promotion of agricultural machinery equipment.

Financials

*HKEX announced 21 dual-counter securities which will be launched on June 19th, including Tencent and MEITUAN, and more securities will be included.

Data

*CPCAAUTO: It is estimated that May wholesale sales of new NEV by manufacturers of 670k units, up 11% m/m and up 59% y/y. TESLA delivered 77k vehicles in May, up 142% y/y.

Co Focus

*CATL and Yutong (600066 CH) signed a strategic agreement for the mainline logistics battery swapping project and delivered the first batch of bottom replacement electrical products in the industry.

*The iPhone 15 series will be mass-produced at Foxconn in Zhengzhou this month, Luxshare will be the second supplier of the iPhone 15 Pro/Pro Max.

June 5 Block Trade Info

*Discount

- Advanced Micro-Fabrication (688012 CH) saw 13 block trades worth 460.43mn in ttl at 167.25-174.25yuan per share, 0.6-4.59pct discount from last closing.
- Pacific Quartz (603688 CH) saw 13 block trades worth 373.32mn at 103.27yuan per share, 2.82pct discount from last closing.
- Longshine Tech (300682 CH) saw 5 block trades worth 123.18mn at 20.53yuan per share, 7.85pct discount from last closing.
- 37 Interactive (002555 CH) saw 17 block trades worth 125.05mn at 30.80yuan per share, 5.61pct discount from last closing.

*Premium

- Soochow Securities (601555 CH) saw 1 block trades worth 346.56mn at 7.22yuan per share, 0.14pct premium from last closing.
- Spring Airlines (601021 CH) saw 4 block trades worth 403.38mn at 54.60yuan per share, 1.75pct premium from last closing.

*Flat

- China Yangtze Power (600900 CH) saw 1 block trades worth 106.64mn at 22.45yuan per share, flat from last closing.
- Muyuan (002714 CH) saw 3 block trades worth 60.47mn at 40.38yuan per share, flat from last closing.
- Ja Solar (002459 CH) saw 2 block trades worth 54.42mn at 34.94yuan per share, flat from last closing.

*Margin Trade

Total Margin Balance	1.5171 trillion	Total Short Selling Balance	93.1billion
SH Margin Balance	0.7948 trillion	SH Short Selling Balance	61.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601669	167mio	600415	4.0mio
603019	122mio	601868	3.2mio
601138	118mio	688570	2.1mio
601360	116mio	688012	1,9mio
601689	116mio	601995	1.5mio
SZ Margin Balance	0.7221 trillion	SZ Short Selling Balance	31.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	212mio	002195	1.9mio
300418	161mio	300002	1.2mio
002049	151mio	300058	1.1mio
300002	118mio	002506	1.0mio
300476	88.2mio	002555	0.9mio

*Connection Trade

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.485		Northbound Net Cash Flow	-1.7	
Southbound Net Cash Flow	+5.04		Southbound Net Cash Flow	+5.84	
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
688390	689	23.81	603392	422	4.94
000333	533	1.47	300750	395	0.39
002460	373	2.88	002049	313	3.85

002594	336	0.45	000858	264	0.41
002371	262	1.66	300033	228	2.44

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2306	67,547	-20,586	69,360	-640	79,051	-1,007
IF2307	8,327	-1,023	15,018	762	19,148	1,102
IF2309	18,945	-4,324	49,421	-944	64,789	-857
IF2312	3,141	-2,042	9,270	40	11,337	100
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2306	50,869	-16,554	45,621	-2,514	51,445	-2,770
IH2307	8,754	-2,388	15,421	848	20,270	1,125
IH2309	15,601	-4,499	30,252	584	44,466	1,026
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2306	48,174	-12,958	92,062	-4,700	97,144	-3,829
IC2307	5,733	-757	17,358	1,183	16,799	1,045
IC2309	11,781	-3,921	90,769	821	91,948	768
IC2312	8,217	-939	34,060	777	35,030	767
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2306	37,655	-10,255	60,990	-1,771	64,398	-1,707
IM2309	8,759	-5,089	46,913	-386	49,904	-563
IM2312	3,802	-1,632	19,768	484	19,754	287

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2306	89288	-44548	72251	590	83743	989
IO2309	2956	2956	24255	24255	25840	25840
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2306	59417	-21694	39367	-910	47012	-165
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2306	49167	-34019	35123	587	39838	936

***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	-583	2,311	-385	2,311	-385
TS2309	59,786	572	37,026	916	40,398	-413
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2306	0	-648	846	-49	846	-49
TF2309	84,050	-28,954	82,221	1,679	84,328	13
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2306	0	74	2,770	-125	2,770	-125
T2309	103,540	-42,116	156,353	5,538	158,312	5,602
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2306	0	-190	172	-5	172	-5
TL2309	12,626	-1,112	11,050	860	11,441	613

***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	770.5	+1.85%	332,083	861,476
Rapeseed Meal	RM309	3,025.0	+1.37%	270,012	483,968
Bonded Copper	BC2308	59,200.0	+1.16%	7,604	23,863
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Glass	FG309	1,513.0	-2.39%	620,652	1,009,749
Rapeseed Oil	OI309	7,598.0	-2.02%	349,208	271,588
Corn Starch	CS2307	2,908.0	-1.49%	110,683	112,585

*** Commodities (night session):**

* Global crude oil price moved up collectively. July NYMEX crude oil contract up 0.24% to closed at \$71.91/b, August Brent contract up 0.49% to closed at \$76.50/b. INE crude oil active contract up 0.69% to 526.5 yuan/b.

* Precious metals closed up collectively. COMEX gold contract up 0.43% to closed at \$1978.1/oz. SHFE gold active contract up 0.31% to closed at 450.52 yuan/gram.

* Metals closed mixed, LME nickel down 1.87%, LME aluminum down 1.04%, LME copper up 1.11%. Bonded copper up 1.16%, SHFE copper up 0.89%, SHFE aluminum down 0.74%, SHFE nickel down 0.58%.

* Commodity futures closed down mostly. Chemistry and energy products saw weak performance, glass down 2.39%, BE down 1.39%, natural rubber down 1.12%. Black series closed up mostly, iron ore up 1.85%. Agricultural products closed down mostly, rapeseed oil down 2.02%, cotton down 1.49%, RBD palm olein down 1.26%, Rapeseed meal up 1.37%.

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