

DZ20250528

Policy

-The MIIT, the NDRC, and the NDA jointly issued the "Implementation Plan for the Digital Transformation of the Electronic Information Manufacturing Industry", which sets goal to achieve digital transformation and intelligent upgrading of the electronic information manufacturing industry by year 2027.

Financial

-The smooth listing of the ChiNext ETF in Brazil on May 26 local time marks the official launch of the ETF connectivity program between the Shenzhen and Brazilian stock exchanges, ushering in a new phase of capital market cooperation between China and Brazil.

Sectors

-Zhang Yuzhuo, director of the SASAC emphasized during visit to China General Technology on May 27 that machine tool industry shall be strengthened, accelerate breakthroughs in core technologies, and seize the high ground for future development.

-Li Yunze, Director of the National Financial Regulatory Administration, stated that efforts will be made to strengthen research and formulation of policies related to digital finance development and regulation, effectively preventing the risks and challenges posed by the advancement of AI.

May 27 Block Trade Info

*Discount

-Leader Harmonious Drive Systems (688017 CH) saw 1 block trades worth 73.50mn at 105.00yuan per share, 11.01pct discount from last closing.

-CMST Development (600787 CH) saw 6 block trades worth 550.60mn at 5.43/5.46yuan per share, 5.04/5.57pct discount from last closing.

*Margin Trade

Total Margin Balance	1.7984 trillion	Total Short Selling Balance	11.8 billion
SH Margin Balance	0.9102 trillion	SH Short Selling Balance	8.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	212mio	601099	1.1mio
600644	94.5mio	600252	0.9mio
603056	83.9mio	601288	0.5mio
603993	75.6mio	601006	0.5mio
601127	71.2mio	601665	0.4mio
SZ Margin Balance	0.8827 trillion	SZ Short Selling Balance	3.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002594	408mio	000415	0.3mio
000066	143mio	000066	0.3mio
002074	119mio	002607	0.3mio

300476	118mio	000709	0.3mio
002292	89.3mio	002185	0.2mio

***Connection Trade**

SH-HK Connection (bn cny/hkd)		SZ-HK Connection (bn cny/hkd)	
Northbound Turnover	51.13	Northbound Turnover	59.93
Southbound Net Cash Flow	+8.17	Southbound Net Cash Flow	+3.81
Top 5 Northbound Turnover/Shanghai		Top 5 Northbound Turnover/Shenzhen	
Name	Market Value (mio cny)	Name	Market Value (mio cny)
601899	763	002594	2468
688256	732	300750	1872
600519	726	300502	916
600276	611	000858	687
601127	541	000333	586

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change *
IF2506	82,917	-10,068	102,602	2,606	115,536	2,152
IF2509	22,150	-4,071	50,591	1,367	64,410	1,520
IF2512	6,123	-90	13,717	465	15,947	519
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change *
IH2506	42,889	-8,464	38,351	554	43,123	454
IH2509	12,266	-2,212	15,640	691	21,454	856
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change *
IC2506	81,328	-4,737	81,660	733	84,493	-195
IC2509	21,859	-3,463	46,416	264	51,316	274
IC2512	11,896	-1,748	27,776	870	29,054	982
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change

						*
IM2506	194,641	9,856	128,574	5,326	141,064	4,248
IM2507	10,959	626	9,500	1,530	9,559	1,493
IM2509	53,639	3,291	59,407	1,413	70,455	1,332
IM2512	23,941	2,829	35,672	1,841	39,470	2,163

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2506	61590	-13134	73404	2262	78801	2805
IO2509	2993	-148	25278	310	27918	251
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2506	173141	-12686	95548	2506	113318	3174
MO2509	5433	1291	25522	57	28921	4
MO2512	3974	922	16763	206	19048	169
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2506	22970	-4975	27987	850	28858	859

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2506	8,249	1,527	15,019	44	15,813	-1,021
TS2509	59,429	6,416	78,418	1,563	92,610	4,104
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2506	16,845	-3,437	26,424	-3,366	27,727	-4,410
TF2509	79,592	-5,569	106,735	3,009	112,945	2,675
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2506	16,089	-1,979	34,969	-2,699	35,658	-2,599
T2509	96,000	11,233	141,483	-1,501	144,267	359
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2506	15,411	-242	21,666	-1,497	22,232	-1,732
TL2509	96,304	4,847	72,522	-432	75,606	-348

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Meal	RM509	2,605.0	+0.81%	105,582	607,838
Aluminum	AL2507	20,180.0	+0.6%	65,925	204,496
RBD Palm Olein	P2509	8,048.0	+0.6%	190,596	400,488
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Natural Rubber	RU2509	14,105.0	-2.29%	192,356	181,162
TSR 20	NR2507	12,580.0	-1.91%	81,445	59,242
Low Sulfur Fuel Oil	LU2507	3,461.0	-1.26%	39,513	44,877

*** Commodities (night session):**

* Global crude oil price closed down. NYMEX crude oil active contract down about 0.75% to closed at \$61.07/b, Brent oil active contract down about 0.56% to closed at \$63.76/b. INE crude oil active contract down about 0.85% to 453.5 yuan/b.

* Precious metals closed down, COMEX gold active contract down 1.96% and closed at \$3299.7/oz. SHFE gold active contract down 0.79% and closed at 770.7 yuan/gram.

* Metals closed mixed, LME aluminum up 0.79%, LME zinc up 0.28%, LME lead down 0.13%, LME copper down 0.15%, LME tin down 1.25%, LME nickel down 1.37%, stainless steel down 0.86%, SHFE tin down 0.4%, SHFE nickel down 0.18%, SHFE lead down 0.15%, aluminum oxide remained constant, SHFE copper up 0.14%, SHFE aluminum up 0.6%.

* Commodity futures closed mixed, Low Sulfur Fuel Oil down 1.26%, natural rubber down 2.29%, EG up 0.34%.

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