

DZ20230613

Industrial Economy

*The Ministry of Culture and Tourism has proposed five major tasks for the pilot work of credit and economic development in the cultural and tourism market which promote the high-quality development of the industry.

*Wang Zhigang, head of Ministry of Science and Technology stated to strengthen the top-level design of national quantum science and technology work when he investigated the development of quantum science industry on June 12th.

*The Ministry of Agriculture and Rural Affairs and 7 other departments jointly issued the "Opinions on Accelerating the Development of Deep Sea Breeding" which pointed out to strengthen institutional guarantees such as far-reaching marine aquaculture use, increase investment in facilities and equipment construction, revitalization of the aquaculture seed industry and cultivation of the whole industrial chain, and give policy support in credit and insurance.

*The procurement and manufacturing contract of first 300 MW and 400 MW domestically produced variable-speed pumped storage units was signed in Guangzhou, marking that the development of large-scale variable-speed pumped storage units in China has officially entered a new stage of engineering application.

*Shanghai Municipal Government Standing Committee researched and supported the development of productive internet service platforms, promoting high-quality development of Cross-border E-commerce.

Financials

*A senior executive of a Chinese photovoltaic company was reported to be taken away after getting off the plane in Munich whom wanted to participate in 2023 Intersolar Europe, possibly involving "triangle trade" and visa issues.

Policy

June 12 Block Trade Info

*Discount

- Frd Sci&Tech (300602 CH) saw 1 block trades worth 134.94mn at 13.75yuan per share, 10.42pct discount from last closing.

*Flat

- Wantai Biological (603392 CH) saw 3 block trades worth 85.96mn at 69.27yuan per share, flat from last closing.

- Yangtze Power (600900 CH) saw 1 block trades worth 109.66mn at 22.38yuan per share, flat from last closing.

- Midea (000333 CH) saw 1 block trades worth 149.11mn at 57.35yuan per share, flat from last closing.

*Margin Trade

Total Margin Balance	1.5122 trillion	Total Short Selling Balance	89.7billion
SH Margin Balance	0.7915 trillion	SH Short Selling Balance	59.2 billion

<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
603083	265mio	600975	4.2mio
600732	190mio	688365	2.1mio
600410	169mio	688223	1.9mio
600030	134mio	600029	1.8mio
603000	128mio	601816	1.5mio
SZ Margin Balance	0.7205 trillion	SZ Short Selling Balance	30.6 billion
<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
300130	203mio	000837	6.5mio
300308	162mio	000629	5.3mio
002897	98.6mio	000709	4.0mio
002230	95.5mio	002276	4.0mio
000988	94.1mio	000100	3.2mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.746		Northbound Net Cash Flow	+0.817	
Southbound Net Cash Flow	+2.306		Southbound Net Cash Flow	+2.258	
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
000333	309	0.78	688111	330	1.44
002371	271	1.67	601899	324	1.05
002475	255	1.32	600028	279	0.34
002230	236	1.53	600050	233	1.38
600276	216	0.74	600030	231	0.77

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2306	91,995	12,779	60,560	-1,187	65,075	-2,282
IF2307	22,233	9,679	25,214	5,286	31,693	6,740
IF2309	29,668	6,647	54,616	3,143	69,279	2,261
IF2312	7,668	2,248	12,067	1,448	14,527	1,305
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2306	63,256	9,848	40,167	-1,584	44,405	-2,037

IH2307	18,159	8,749	20,393	3,793	26,348	3,846
IH2309	23,122	6,552	34,066	3,730	48,528	3,493
IH2312	6,068	653	10,979	1,028	11,569	1,139
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2306	77,358	7,330	71,943	-5,696	74,221	-6,575
IC2307	23,682	12,654	31,608	6,779	31,718	7,237
IC2309	26,427	5,715	98,214	3,368	99,257	2,704
IC2312	14,830	406	44,730	2,901	46,162	3,086
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2306	57,866	2,715	48,194	-3,059	49,850	-4,123
IM2307	16,049	6,943	18,399	4,797	19,022	5,177
IM2309	17,052	1,659	50,783	1,083	54,232	1,083
IM2312	10,141	757	24,360	1,745	25,997	2,180

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2306	147655	34260	64095	-4159	74040	-3994
IO2307	28783	12877	27685	3442	27668	2661
IO2309	4655	-535	26770	530	28398	685
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2306	91652	-18263	37911	-1420	44886	-2486
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2306	71692	13717	35252	622	38729	0

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	59,261	-15,375	43,133	-552	44,848	-875
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	88,956	-7,727	83,291	-465	85,518	-1,248
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	105,120	-15,909	171,075	1,216	175,509	1,840
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

TL2309	13,817	-5,720	11,566	311	12,647	351
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***Night Session Commodities Market (As of 02:30 am)**

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Lead	PB2307	15,320.0	+0.56%	24,572	47,276
Coking Coal	JM2309	1,277.5	+0.47%	38,696	169,413
Steel Rebar	RB2310	3,680.0	+0.22%	512,446	1,873,488
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2307	502.4	-4.36%	93,437	28,951
Ethynylbenzene	EB2307	7,149.0	-3.08%	176,872	174,197
Fuel Oil	FU2309	2895.0	-3.08%	371,293	373,844

*** Commodities (night session):**

* Global crude oil price moved down collectively. July NYMEX crude oil contract down 4.03% to closed at \$67.34/b, August Brent contract down 3.54% to closed at \$72.14/b. INE crude oil active contract down 4.36% to 502.4 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.27% to closed at \$1971.8/oz. SHFE gold active contract down 0.03% to closed at 451.96 yuan/gram.

* Metals closed down mostly, LME zinc down 2.97%, LME aluminum down 2.05%, LME tin down 1.91%, LME copper down 1%. SHFE nickel down 1.63%, SHFE tin down 1.43%, SHFE zinc down 1.16%.

* Commodity futures closed down mostly. Chemistry and energy products saw weak performance, EB down 3.08%, fuel oil down 3.08%, soda ash down 1.9%. Black series closed up mostly. Agricultural products performed weak, RBD palm olein down 1.27%.

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