

DZ20230616

Relationship

*The State Council Premier Li Qiang will conduct an official visit to Germany from June 18th to 23rd and hold the seventh round of Chinese-German Government consultations, an official visit to France and attend the New Global Financing Contract Summit.

Industrial Economy

*Shanghai Municipal Commission of Economy and Informatization Director Wu Jincheng said at the press conference that since the beginning of this year, over 400 manufacturing projects with a total investment exceeding RMB 450bn have been signed and will strive to achieve double-digit growth in investment projects and amounts, accelerate the attraction of high-quality manufacturing projects to layout in Shanghai.

*Lingang New Area Wu Xiaohua: Shanghai Lingang will accelerate the formation of a batch of 40 billion-level industrial clusters like new energy storage. Fixed asset investment will continue to be more than CNY 40bn per year in the future.

*NDRC and other three departments jointly issued notice on National Modern Facility Agriculture Construction Plan (2023-2030) which pointed out to guide and leverage financial and social capital to increase investment to make up for the shortcomings of agricultural and rural infrastructure.

*MIIT and other four central departments jointly issued notice on June 15th to organize and carry out the NEV going to the countryside in 2023.

Policy

*MoC: Continue to improve consumer policies, strengthen departmental coordination and promote the introduction of a series of policy measures to support the recovery and expansion of consumption, focusing on promoting high-quality development of automobiles, home furnishings, brandconsumption and catering industry.

*MoC is working with all localities and relevant departments to fully implement policies and measures to promote the stable scale and optimal structure of foreign trade.

*The Administration for Market Regulation has issued guidelines on standardized operations for blind boxes to strengthen compliance management. Drugs, medical appliances, food and cosmetics shall not be sold in the form of blind boxes.

*NDRC: Further study substantive and systematic support measures to share the costs of childbirth, nurturing and education, and help the elderly to better balance work and life.

June 15 Block Trade Info

*Discount

- Ninebot (689009 CH) saw 14 block trades worth 215.30mio at 32.72yuan per share, 10.65pct discount from last closing.

- Roborock (688169 CH) saw 14 block trades worth 151.58mn at 288.17yuan per share, 7.34pct discount from last closing.

- Everbright Photonics (688048 CH) saw 4 block trades worth 180.86mn at 106.95/107.06yuan per share, 1pct discount from last closing.

- Jifeng Auto (603997 CH) saw 27 block trades worth 292.95mn at 13.02yuan per share, 10.88pct discount from last closing.
- Bethel Automotive Safety (603596 CH) saw 32 block trades worth 263.67mn at 72.30yuan per share, 6.02pct discount from last closing.
- Linglong Tyre (601966 CH) saw 10 block trades worth 305.08mn at 21.04yuan per share, 5.01pct discount from last closing.
- New Industries (300832 CH) saw 1 block trades worth 483.39mn at 61.50yuan per share, 3.61pct discount from last closing.
- Wens Foodstuff (300498 CH) saw 6 block trades worth 136.40mn at 13.33yuan per share, 20.70pct discount from last closing.
- Offen Education (002607 CH) saw 5 block trades worth 167.86mn at 4.58yuan per share, 7.29pct discount from last closing.

*Flat

- Sanan Optoelectronics (600703 CH) saw 6 block trades worth 48.69mn at 17.27yuan per share, flat from last closing.
- Zangge Mining (000408 CH) saw 3 block trades worth 258.83mn at 23.53yuan per share, flat from last closing.
- Midea (000333 CH) saw 1 block trades worth 145.0mn at 58yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5100 trillion	Total Short Selling Balance	93.8billion
SH Margin Balance	0.7903 trillion	SH Short Selling Balance	61.0 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688048	125mio	600157	5.7mio
600602	117mio	601127	4.6mio
601881	104mio	601881	3.5mio
601127	99.8mio	600839	2.9mio
601398	88.2mio	601778	2.9mio
SZ Margin Balance	0.7195 trillion	SZ Short Selling Balance	32.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002472	250mio	002031	3.1mio
300418	208mio	000875	2.4mio
300308	164mio	300118	1.9mio
002252	93.7mio	002050	1.9mio
002351	81.2mio	002812	1.7mio

***Connection Trade**

SH-HK Connection (bn cny)		SZ-HK Connection (bn cny)	
Northbound Net Cash Flow	+1.914	Northbound Net Cash Flow	+7.287
Southbound Net Cash Flow	-3.763	Southbound Net Cash Flow	-3.502

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
300750	1759	1.87	600039	812	8.94
603737	1758	48.07	601012	653	3.15
000858	1228	1.78	002920	322	4.26
600519	811	0.37	601360	299	2.75
002594	536	0.70	300014	255	2.24

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2306	70,641	-13,399	23,015	-15,057	23,989	-16,696
IF2307	67,922	28,222	50,818	12,609	62,635	14,978
IF2309	33,193	63	60,198	1,010	76,877	1,546
IF2312	7,464	2,284	12,966	1,075	16,292	1,244
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2306	50,826	-9,491	16,616	-9,950	17,003	-12,078
IH2307	45,344	15,926	36,456	7,938	44,795	9,235
IH2309	30,178	5,144	38,117	842	52,817	428
IH2312	7,598	1,474	12,802	519	13,619	440
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2306	65,375	-9,193	20,995	-19,369	23,222	-20,021
IC2307	53,959	18,410	59,991	12,966	61,302	13,690
IC2309	27,273	-2,878	105,986	1,993	106,787	2,144
IC2312	12,006	-2,680	52,738	1,767	54,363	2,007
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2306	47,087	-7,041	17,526	-13,048	19,265	-12,650
IM2307	34,155	10,867	34,795	6,790	35,969	7,446
IM2309	24,095	421	56,765	1,072	58,636	943
IM2312	13,636	4,840	31,142	3,524	33,502	3,850

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading	Change*	Long	Change*	Short	Change*

	Volume		OI		OI	
IO2306	193548	44037	48119	-6777	55815	-8557
IO2307	48332	11161	35918	2278	35817	2519
IO2309	7072	924	28053	624	29711	256
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2306	91652	-18263	37911	-1420	44886	-2486
MO2307	17096	17096	16024	16024	16917	16917
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2306	84038	13376	27230	-3611	30782	-3525

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	83,680	-1,087	50,018	1,760	50,574	2,261
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	130,289	44,874	87,340	616	87,722	-185
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	134,887	42,606	177,654	133	179,190	-4,254
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	21,390	143	13,656	201	15,105	195

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.2 Soybeans	B2308	4,219.0	+3.53%	88,502	58,173
Rapeseed Meal	RM309	3,139.0	+2.51%	355,611	491,575
Soybean Meal	M2309	3,638.0	+2.22%	577,763	1,348,116
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2309	804.0	-1.23%	317,781	843,569
Silver	AG2308	5,582.0	-0.52%	440,354	364,624
White Sugar	SR309	6,959.0	-0.37%	275,434	546,923

* Commodities (night session):

* Global crude oil price moved up collectively. July NYMEX crude oil contract up 3.37% to closed at \$70.57/b, August Brent contract up 3.22% to closed at \$75.56/b. INE crude oil active

contract up 1.57% to 529.0 yuan/b.

* Precious metals closed up collectively. COMEX gold contract up 0.08% to closed at \$1970.5/oz. SHFE gold active contract up 0.02% to closed at 450.12 yuan/gram.

* Metals closed up mostly, LME nickel up 1.34%, LME tin up 1.28%, LME copper up 0.64%, LME lead up 0.5%. SHFE tin up 1.49%, SHFE copper up 0.57%, SHFE nickel up 0.51%, bonded copper up 0.50%.

* Commodity futures closed up mostly. Chemistry and energy products saw strong performance, methanol up 1.09%. Black series closed up mostly, coking coal up 1.98%, iron ore down 1.23%. Agricultural products performed strong, No.2 soybeans up 3.53%, rapeseed meal up 2.51%, soybean meal up 2.22%.

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