

DZ20230620

Relationship

\*Chairman Xi Jinping met US Secretary of State Blinken on June 19th, Blinken clarified rumors of decoupling from China, and pointed out to strengthen educational exchanges and work to increase direct flights between the two countries.

\*The State Council Premier Li Qiang arrived in Berlin for the seventh round of Chinese-German government consultations and met the German President for an official visit to Germany.

Industrial Economy

\*The State Council Information Office will hold a regular policy briefing to promote the high-quality development of the new energy vehicle industry on June 21st.

\*Chongqing issued implementation opinions on promoting the high-quality development of the private economy which point out to encourage private capital to participate in the construction and operation of new infrastructure like 5G applications, charging piles, data centers.

\*State Council Office issued the guiding opinions on further building a high-quality charging infrastructure system which pointed out to vigorously promote the application of intelligent charging infrastructure, accelerate the research on technologies like fast charging and swapping, high-power charging and wireless charging. By 2030, a high-quality charging infrastructure system covering a wide range, moderate scale, reasonable structure and perfect functions will be basically established. Build a convenient and efficient intercity charging network and an interconnected urban agglomeration metropolitan area charging network.

June 19 Block Trade Info

\*Discount

- Cloudwalk Tech (688327 CH) saw 1 block trades worth 289.39mio at 17.36yuan per share, 20.59pct discount from last closing.

- Bethel Automotive Safety Systems (603596 CH) saw 8 block trades worth 152.10mn at 73.30yuan per share, 5.60pct discount from last closing.

- Zhongji Innolight (300308 CH) saw 3 block trades worth 412.61mn at 154.15yuan per share, 3.66pct discount from last closing.

- Giant Network (002558 CH) saw 11 block trades worth 45.21mn at 18.18yuan per share, 13.51pct discount from last closing.

\*Flat

- Midea (000333 CH) saw 1 block trades worth 136.34mn at 56.81yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5135 trillion	<b>Total Short Selling Balance</b>	96.9billion
<b>SH Margin Balance</b>	0.7900 trillion	<b>SH Short Selling Balance</b>	62.3 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
603019	176mio	601111	7.8mio
600519	168mio	600415	6.2mio

603118	164mio	601997	2.8mio
688111	150mio	688334	2.6mio
601668	146mio	600010	2.4mio
<b>SZ Margin Balance</b>	0.7233 trillion	<b>SZ Short Selling Balance</b>	34.5 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300308	373mio	000100	7.0mio
000858	278mio	300229	3.6mio
300459	262mio	300308	2.1mio
300418	259mio	002500	2.1mio
002236	232mio	300041	1.5mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.283		Northbound Net Cash Flow	-1.729	
Southbound Net Cash Flow	+3.485		Southbound Net Cash Flow	+3.621	
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
603613	490	17.07	002236	1044	14.68
000333	399	0.97	000063	361	1.95
600519	344	0.15	000858	341	0.48
603259	332	1.56	601138	330	0.69
000651	248	1.19	601166	240	0.68

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2307	67,663	-16,883	56,996	-2,301	70,241	-3,001
IF2309	23,463	-11,505	60,557	-608	77,783	283
IF2312	4,710	-4,645	14,107	-283	17,560	39
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2307	56,102	-6,228	42,248	-2,007	51,575	-1,700
IH2309	22,632	-3,392	37,778	38	53,491	650
IH2312	6,047	-3,237	14,157	-425	15,625	-158
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

IC2307	46,829	-15,600	64,451	-1,710	67,851	-1,600
IC2309	17,232	-6,584	105,005	-1,251	106,602	-1,045
IC2312	7,949	-4,572	54,580	-155	57,145	-124
<b>CSI 1000 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IM2307	37,839	-9,346	39,023	-2,645	41,340	-3,105
IM2309	16,447	-4,036	55,673	-1,527	57,964	-1,814
IM2312	5,559	-3,845	32,076	666	34,470	700

### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2307	78500	-7398	46712	5187	47268	6380
IO2309	4369	-3554	28482	284	29756	491
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2307	40617	-5841	20061	1313	22004	1636
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2307	42296	42296	25140	25140	25444	25444

### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	98,287	37,679	46,429	-1,871	46,588	-1,885
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	122,640	-13,514	90,417	982	88,589	171
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	154,546	-23,315	174,795	143	173,584	-48
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	26,950	-2,359	14,143	681	15,246	901

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2309	3,775.0	+2.78%	93,652	105,123
Rapeseed Meal	RM309	3,275.0	+2.41%	304,576	505,950

Soybean Meal	M2309	3,764.0	+1.73%	464,154	1,366,322
<b>Top 3 Loser (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Glass	FG309	1,515.0	-2.26%	349,750	1,101,421
Coking Coal	JM2309	1,367.5	-2.01%	56,510	167,059
Coke	J2309	2,134.0	-1.91%	13,949	46,000

**\* Commodities (night session):**

\* Global crude oil price moved down mostly. August NYMEX crude oil contract down 0.58% to closed at \$71.51/b, August Brent contract down 0.63% to closed at \$76.13/b. INE crude oil active contract up 0.70% to 534.8 yuan/b.

\* Precious metals closed mixed. COMEX gold contract down 0.45% to closed at \$1962.3/oz. SHFE gold active contract remained constant and closed at 450.86 yuan/gram.

\* Metals closed down collectively, LME nickel down 2.19%, LME zinc down 2.02%, LME aluminum down 1.59%. LME lead down 0.75%. SHFE nickel down 1.28%, SHFE zinc down 0.86%, SHFE aluminum down 0.22%.

\* Commodity futures closed mixed. Chemistry and energy products saw mixed performance, LPG up 2.78%, fuel oil up 1.54%, bitumen up 1.1%, glass down 2.26%, MEG down 1.14%. Black series closed down collectively, coking coal down 2.01%, coke down 1.91%, iron ore down 1.04%. Agricultural products performed strong, rapeseed meal up 2.41%, soybean meal up 1.73%.

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