

DZ20230612

Industrial Economy

*Li Qiang, premier of the State Council took a research in Liaoning province whom pointed out to build a batch of high-level innovation platforms to cultivate a number of advanced manufacturing clusters, vigorously optimize the business environment and promote new breakthroughs in the comprehensive revitalization of Northeast China.

*National Healthcare Security Administration and other four departments will jointly carry out special rectification work against insurance fraud, looking closely at the fields of orthopedics, mental health and rehabilitation.

*SAC issued the "Three-Year Improvement Plan for Networks and Information Security of Securities Companies (2023-2025)" which pointed out to comprehensively enhance the network and information security of securities companies, encourage brokers to transition to a distributed architecture and increase cloud deployment and invest no less than 10% of their average net profit or 7% of their average operating income in IT over the next three years.

*Hangzhou will focus on promoting the great development and innovation of the AI industry, provide high-quality and inclusive computing power support for enterprise innovation and increase efforts to attract leading enterprises, said by Yao Gaoyuan, mayor of Hangzhou in GAITC 2023.

Financials

*Yi Gang, head of PBoC went to Shanghai to investigate the work of financial support for the real economy and promoting high-quality development, had in-depth exchanges with some representatives from enterprises and financial institutions in Shanghai, continue to accurately and effectively implement a prudent monetary policy to maintain stable currency values and financial stability, increase efforts to support financing in key areas such as technology-based enterprises and green development.

Policy

*CSRC solicited public opinions on the management regulations for public fund investment advisory business which further promoted the transformation of fund investment advisory business into routine.

June 9 Block Trade Info

*Discount

- Aiko Solar Energy (600732 CH) saw 9 block trades worth 143.31mn at 34.21yuan per share, 9.69pct discount from last closing.
- Weihong Electronic (300508 CH) saw 11 block trades worth 65.46mn at 30.00yuan per share, 12.41pct discount from last closing.
- Mingchen Health (002919 CH) saw 16 block trades worth 157.98mn at 36.40yuan per share, 14.77pct discount from last closing.
- Wanda Film (002739 CH) saw 13 block trades worth 167.84mn at 11.39yuan per share, 8.81pct discount from last closing.

*Flat

- Wantai Biological (603392 CH) saw 2 block trades worth 163.13mn at 66.45yuan per share, flat from last closing.
- Yangtze Power (600900 CH) saw 1 block trades worth 114.30mn at 22.86yuan per share, flat from last closing.
- Midea (000333 CH) saw 1 block trades worth 134.66mn at 56.11yuan per share, flat from last closing.

*Margin Trade

Total Margin Balance	1.5090 trillion	Total Short Selling Balance	90.2billion
SH Margin Balance	0.7896 trillion	SH Short Selling Balance	59.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688472	229mio	688472	23.1mio
601138	197mio	512000	21.3mio
600977	183mio	512100	7.1mio
603000	174mio	512480	7.0mio
600410	140mio	512880	6.8mio
SZ Margin Balance	0.7192 trillion	SZ Short Selling Balance	30.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002230	404mio	000100	16.6mio
002555	208mio	300315	3.0mio
300308	121mio	000837	2.6mio
300750	114mio	300017	1.7mio
002602	113mio	000983	1.3mio

*Connection Trade

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.413		Northbound Net Cash Flow	-1.028	
Southbound Net Cash Flow	-0.809		Southbound Net Cash Flow	-0.447	
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
601601	971	3.39	600845	892	8.19
601688	588	4.73	688220	644	18.98
002236	588	9.17	688111	522	2.52
300750	483	0.53	601390	488	2.46
603259	468	2.46	688303	473	5.08

*Index Futures

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2306	79,948	-13,656	61,910	-5,815	67,490	-6,571
IF2307	13,171	1,132	20,202	1,041	25,166	1,200
IF2309	23,695	-4,159	51,520	-679	67,018	-505
IF2312	5,927	652	10,756	-4	13,316	609
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2306	53,658	-7,657	41,764	-3,116	46,442	-3,554
IH2307	9,857	-2,392	16,814	-672	22,647	-251
IH2309	17,296	-1,982	30,389	-763	45,041	-943
IH2312	5,805	593	9,993	283	10,539	153
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2306	71,545	-6,164	78,544	-10,491	81,193	-10,241
IC2307	11,770	-1,050	24,971	1,045	24,485	700
IC2309	21,307	-691	95,073	-423	96,751	-15
IC2312	15,217	1,767	41,961	1,862	43,076	2,410
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2306	55,470	-3,211	51,979	-6,249	54,143	-5,141
IM2307	9,630	325	13,781	488	13,889	702
IM2309	15,791	-1,555	50,215	-795	53,180	-655
IM2312	9,991	1,489	22,864	352	23,823	778

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2306	113707	-49144	68554	549	78034	222
IO2307	16355	-7026	24261	1330	25134	1025
IO2309	5514	1617	26240	744	27718	623
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2306	110411	-30691	39470	-1786	47372	-2236
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2306	58891	-24109	34800	423	38898	565

*Treasury Futures

Position of Top 20 members (Unit lots)						
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2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	76,632	24,782	43,685	1,937	45,723	2,070
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	98,250	534	84,089	3,227	86,766	3,549
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	125,266	25,116	169,875	7,983	173,669	9,636
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	20,154	6,719	11,292	629	12,296	804

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soybean Oil	Y2309	7,294.0	+2.62%	341,729	571,265
Rapeseed Oil	OI309	8,001.0	+2.54%	229,465	276,282
RBD Palm Olein	P2309	6,720.0	+2.44%	343,872	573,126
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2307	521.2	-1.03%	98,469	26,828
Cotton	CF309	16,685.0	-0.86%	279,875	629,313
Cotton Yarn	CY309	23,560.0	-0.61%	1,295	4,108

*** Commodities (night session):**

* Global crude oil price moved down collectively. July NYMEX crude oil contract down 1.32% to closed at \$70.35/b, August Brent contract down 1.26% to closed at \$75.00/b. INE crude oil active contract down 1.03% to 521.2 yuan/b.

* Precious metals closed mixed. COMEX gold contract down 0.15% to closed at \$1975.7/oz. SHFE gold active contract up 0.17% to closed at 452.34 yuan/gram.

* Metals closed up mostly, LME tin up 1.44%, LME lead up 1.06%, LME zinc down 1.49%. SHFE nickel up 1.82%, SHFE tin up 1.65%, bonded copper up 0.57%, SHFE lead up 0.56%, SHFE copper up 0.54%.

* Commodity futures closed up mostly. Chemistry and energy products saw strong performance, fuel oil up 2.07%, bleached softwood karft pulp up 1.5%, soda ash up 1.22%, PVC up 1.01%. Black series closed up mostly. Agricultural products performed strong, soybean oil up 2.62%, rapeseed oil up 2.54%, RBD palm olein up 2.44%, No.2 soybeans up 1.69%.

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