

DZ20230615

Relationship

\*The US Secretary of State Antony Blinken will visit China from June 18th to 19th.

Industrial Economy

\*CAAM: The domestic automobile market is in a slow recovery stage and it is necessary for the country to continue to introduce measures to accelerate the release of consumption potential.

\*Ministry of Agriculture and Rural Affairs stated to continue to work with relevant departments to further increase support for the cultivation of leading enterprises and consortia in agricultural industrialization.

\*NDRC: Ensure stable and orderly supply of energy and electricity during peak summer season.

Policy

\*NDRC: Speed up the completion of the revision and repeal of regulatory and policy documents that are inconsistent with the requirements of the "regulations on optimizing business environment". It is strictly prohibited to generally suspend production and business without legal procedures and to prevent "one-size-fits-all" law enforcement.

\*NDRC stated to study and introduce more policies and measures to attract foreign investment, reasonably reduce the negative list of foreign investment access.

\*Ministry of Human Resources and Social Security issued to steadily implement the national coordinated and unified national fund revenue and expenditure management system for pension insurance.

Data

\*National Energy Administration: The total electricity consumption of the whole society increased by 7.4% y/y in May.

June 14 Block Trade Info

\*Discount

- Piotech (688072 CH) saw 11 block trades worth 44.02mio at 388.16yuan per share, 11.19pct discount from last closing.

- Aiko Solar Energy (600732 CH) saw 19 block trades worth 194.87mn at 33.96/34.33yuan per share, 9.23/10.21pct discount from last closing.

- Golden Seed Winery (600199 CH) saw 22 block trades worth 148.35mn at 23.37yuan per share, 8.53pct discount from last closing.

\*Flat

- Aerospace Times Electronics (600879 CH) saw 1 block trades worth 110.84mn at 8.21yuan per share, flat from last closing.

- Minsheng Banking (600016 CH) saw 2 block trades worth 132.52mn at 3.93yuan per share, flat from last closing.

- Vrv Software (300352 CH) saw 1 block trades worth 133.12mn at 5.37yuan per share, flat from last closing.

- Midea (000333 CH) saw 2 block trades worth 271.32mn at 57.08yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5108 trillion	<b>Total Short Selling Balance</b>	92.2billion
<b>SH Margin Balance</b>	0.7907 trillion	<b>SH Short Selling Balance</b>	60.4 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
688313	169mio	600157	6.1mio
601888	151mio	600415	5.4mio
600522	149mio	600022	4.0mio
603019	111mio	600010	2.9mio
603888	109mio	688119	2.7mio
<b>SZ Margin Balance</b>	0.7199 trillion	<b>SZ Short Selling Balance</b>	31.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000568	147mio	000665	5.9mio
000799	97.8mio	000100	1.9mio
000063	85.4mio	000629	1.8mio
300308	83.1mio	000917	1.8mio
300059	82.0mio	000750	1.6mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-2.413		Northbound Net Cash Flow	+0.219	
Southbound Net Cash Flow	+0.674		Southbound Net Cash Flow	+0.876	
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
600039	839	9.17	601012	467	2.22
600519	772	0.36	002236	396	5.92
002594	392	0.52	600426	319	4.97
601138	330	0.75	601318	286	0.32
000858	258	0.38	601888	204	0.82

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2306	84,892	835	38,568	-10,847	41,538	-10,887
IF2307	41,353	17,078	38,243	11,087	47,657	12,229

IF2309	34,118	2,699	59,310	3,300	75,356	3,097
IF2312	5,815	275	12,152	279	15,130	592
<b>SSE 50 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IH2306	60,792	4,215	27,197	-7,308	29,246	-7,873
IH2307	30,104	9,798	28,884	6,356	35,991	7,464
IH2309	26,418	4,169	37,291	3,600	52,512	4,456
IH2312	6,261	489	12,383	1,230	13,179	1,129
<b>CSI 500 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IC2306	75,325	688	41,959	-13,133	43,498	-13,859
IC2307	35,936	13,359	47,125	10,795	47,812	10,836
IC2309	30,429	504	103,993	2,915	104,702	3,941
IC2312	15,670	1,134	50,971	3,875	52,356	4,077
<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>
IM2306	55,954	8,934	30,596	-8,069	31,926	-7,694
IM2307	24,391	8,923	28,074	7,352	29,202	7,156
IM2309	24,181	7,841	55,693	4,082	57,693	2,870
IM2312	9,270	1,469	27,706	1,786	29,652	1,891

#### \*Index Options

Position of Top 20 members (Unit lots)						
<b>CSI 300 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IO2306	149511	28443	55448	-4523	64372	-4908
IO2307	37412	12809	33668	3951	33579	4081
IO2309	6278	3400	27429	301	29455	637
<b>CSI 1000 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
MO2306	89845	16573	35197	-1807	41939	-1429
<b>SSE50 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
HO2306	72177	7985	30922	-2394	34342	-2151

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
<b>2-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TS2309	85,068	6,574	48,544	1,268	48,347	1,054
<b>5-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TF2309	86,515	-18,369	87,759	226	89,302	212

10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	94,998	-25,209	178,610	1,254	183,707	348
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	21,586	-198	13,548	448	14,981	147

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2309	1,373.5	+3.43%	77,025	168,238
Nickel	NI2307	172,870.0	+3.4%	115,101	79,296
Tin	SN2307	218,310.0	+3.25%	60,258	40,642
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2307	514.5	-0.85%	72,275	21,863
No.1 Soybeans	A2309	4,789.0	-0.54%	62,835	134,754
Low Sulfur Fuel Oil	LU2309	3,940.0	-0.48%	77,209	175,578

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

\* Global crude oil price moved down collectively. July NYMEX crude oil contract down 1.07% to closed at \$68.68/b, August Brent contract down 0.93% to closed at \$73.60/b. INE crude oil active contract down 0.85% to 514.5 yuan/b.

\* Precious metals closed down collectively. COMEX gold contract down 0.15% to closed at \$1955.7/oz. SHFE gold active contract down 0.16% to closed at 450.66 yuan/gram.

\* Metals closed up collectively, LME nickel up 3.59%, LME nickel up 3.18%, LME tin up 3.01%, LME lead up 1.8%. SHFE nickel up 3.40%, SHFE tin up 3.25%, SHFE zinc up 1.97%.

\* Commodity futures closed up collectively. Chemistry and energy products saw mixed performance, PTA up 1.41%, EB up 1.12%, polyester fiber up 1.1%. Black series closed up collectively, coking coal up 3.43%, coke up 2.06%, iron ore up 1.68%. Agricultural products performed strong.

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