

DZ20230621

Relationship

*Ministry of Foreign Affairs introduced five consensuses agreed between China and the United States including encourage the expansion of educational exchanges between the two countries, hold active discussions on increasing passenger flights, welcome more mutual visits by students, scholars and business people from each other and provide support and facilitation to this end.

Industrial Economy

*Wang Huning, Chairman of CPPCC attended the research and consultation symposium on "recovery and expansion of consumption" whom emphasized to deeply understand that restoring and expanding consumption is an essential part of promoting Chinese-style modernization.

*The Ministry of Agriculture and Rural Affairs deployed deep-sea aquaculture work which planned to build another 16 million cubic meters of deep-sea aquaculture.

*Shanghai is focusing on building a world-class digital industry cluster with a core industry scale of over 550 billion yuan, said by Wu Jincheng, head of Shanghai Municipal Commission of Economy and Information Technology.

*China first LNG storage tank space storage business bidding transaction.

Data

*National Energy Administration: As of the end of May, the cumulative installed capacity of power generation in China has increased by 10.3% y/y, with the installed capacity of solar power generation was about 450 million kw, up 38.4% y/y and the installed capacity of wind power was about 380 million kw, up 12.7% y/y.

June 20 Block Trade Info

*Discount

- 712 (603712 CH) saw 7 block trades worth 386.62mio at 25.04yuan per share, 14.19pct discount from last closing.

- Bethel Automotive Safety Systems (603596 CH) saw 13 block trades worth 94.65mn at 75.30yuan per share, 5.85pct discount from last closing.

- Zhongji Innolight (300308 CH) saw 3 block trades worth 408.51mn at 155.12yuan per share, 8.75pct discount from last closing.

- Toread (300005 CH) saw 3 block trades worth 75.01mn at 7.98yuan per share, 4.66pct discount from last closing.

- Mls (002745 CH) saw 6 block trades worth 57.79mn at 8.26yuan per share, 9.73pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 5 block trades worth 90.66mn at 1743.46yuan per share, flat from last closing.

- Midea (000333 CH) saw 1 block trades worth 143.95mn at 57.58yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5165 trillion	Total Short Selling Balance	97.5billion
SH Margin Balance	0.7911 trillion	SH Short Selling Balance	62.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601360	213mio	601997	11.8mio
600150	134mio	601360	2.9mio
688111	118mio	600839	2.7mio
601186	112mio	600372	2.0mio
688981	105mio	600022	2.0mio
SZ Margin Balance	0.7252 trillion	SZ Short Selling Balance	35.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000063	526mio	002602	4.4mio
002281	185mio	300229	3.6mio
300418	176mio	002424	3.5mio
000858	165mio	002892	3.5mio
000936	160mio	000100	3.4mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.913		Northbound Net Cash Flow	+0.828	
Southbound Net Cash Flow	-1.935		Southbound Net Cash Flow	-1.018	
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
600406	6573	35.00	603613	525	18.12
600150	404	3.00	601318	422	0.49
603489	353	36.35	300750	280	0.28
601138	300	0.57	600570	222	2.53
000977	267	2.92	600519	160	0.07

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2307	61,729	-4,895	57,804	808	70,096	-145
IF2309	22,965	75	60,532	68	79,291	1,508
IF2312	5,724	1,228	13,711	-396	17,485	-34
SSE 50 Index Futures	Trading	Change*	Long	Change*	Short	Change*

	Volume		OI		OI	
IH2307	47,359	-8,278	42,498	706	51,527	44
IH2309	16,536	-5,667	37,606	-172	53,663	219
IH2312	4,293	-1,568	14,392	235	15,900	332
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2307	43,540	-2,965	65,072	651	68,391	745
IC2309	16,298	-221	103,729	-1,276	105,709	-510
IC2312	10,209	2,633	54,676	96	57,072	-73
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2307	35,688	-1,896	39,068	45	41,011	-198
IM2309	13,996	-2,161	55,440	-233	57,705	-259
IM2312	6,640	1,119	32,434	482	34,858	388

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2307	73974	-3377	50163	3476	51002	3734
IO2309	3962	-173	28965	501	30250	518
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2307	40096	-377	21086	1089	23173	1169
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2307	34832	-7079	28093	3043	29266	3861

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2309	94,200	-2,124	45,633	-796	44,698	-1,890
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2309	100,739	-17,444	89,652	-137	87,494	-1,072
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2309	100,898	-50,018	172,890	-1,106	171,471	-2,113
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2309	20,476	-6,065	14,064	-14	15,359	113

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2308	546.5	+2.21%	147,160	30,736
No.1 Soybeans	A2309	5,069.0	+1.32%	108,307	148,181
Rapeseed Oil	OI309	8,650.0	+0.93%	340,624	284,397
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Silver	AG2308	5,502.0	-2.2%	472,747	372,697
Soda Ash	SA309	1,678.0	-1.81%	760,098	1,129,409
Low Sulfur Fuel Oil	LU2309	4,010.0	-1.62%	74,605	184,210

*** Commodities (night session):**

* Global crude oil price moved down mostly. August NYMEX crude oil contract down 1.47% to closed at \$70.87/b, August Brent contract down 0.84% to closed at \$75.45/b. INE crude oil active contract up 2.21% to 545.5 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 1.17% to closed at \$1948.1/oz. SHFE gold active contract down 0.41% and closed at 449.38 yuan/gram.

* Metals closed mixed, LME zinc down 2.81%, LME nickel down 2.41%, LME tin down 0.72%. LME lead up 0.63%. SHFE zinc down 0.74%, SHFE nickel down 0.56%, SHFE copper up 0.51%, bonded copper up 0.49%, SHFE lead up 0.48%.

* Commodity futures closed down mostly. Chemistry and energy products saw weak performance, soda ash down 1.81%, bitumen down 1.42%, fuel oil down 1.17%, bleached softwood kraft pulp down 1.12%. Black series closed down collectively, iron ore down 1.49%, steel rebar down 1.31%, hot-rolled coil down 1.22%. Agricultural products performed mixed, No.1 soybeans up 1.32%.



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