

DZ20220608

*Key points

Financials

*CSRC said to optimize function of major boards with revision and issuance of market registration rules well implemented. Pace of IPO and refinancing to be adjusted in scientific and reasonable manner with listing of qualified firms in variety supported.

*China end-May forex reserves at \$3.1278tn , vs previous month at \$3.1197tn with gold reserves stabilized at 62.64mio ounce.

Industrial Economy

*Premier Li Keqiang said during investigation of Ministry of Transportation that construction of transportation infrastructure and modern logistic system to be enhanced with a batch of projects to be launched and to beef up long-term low-rate loan supports.

*Vice premier Hanzheng emphasized during investigation in Liaoning province that overall revitalization of industrial bases in northeastern regions to be promoted with equipment manufacturing industry prioritized. Mixed ownership reform to be deepened and system design, equity incentive for instance to be optimized to boost momentum. Besides, safety of industrial supply chain, food and energy to be ensured. Futures market to be built up in high quality to stabilize commodity market.

*State Press and Publication Administration issued approval information of domestic online games in June with 60 games been approved.

June 6th Block Trade

*Block Trade Info

*Discount

- Golden Seed Winery (688981 CH) saw 10 block trades worth 63mn at 25.51yuan per share, 10.65 discount from last closing.

- Supcon Tech (688777 CH) saw 5 block trades worth 75mn at 75yuan per share, 6.84 discount from last closing.

- Zhenyu Tech (300953 CH) saw 12 block trades worth 122mn at 116.15yuan per share, 10.32 discount from last closing.

- Joinn Laboratories (603127 CH) saw 8 block trades worth 51mn at 103.39yuan per share, 8.5 discount from last closing.

- iRay Tech (688301 CH) saw 5 block trades worth 32mn at 401.5yuan per share, 1.00 discount from last closing.

- Salt Lake (000792 CH) saw 7 block trades worth 108mn at 30.89yuan per share, 0.94 discount from last closing.

- Wanhua Chemical (600309 CH) saw 2 block trades worth 500mn at 79.69yuan per share, 5.13 discount from last closing.

- YHLO Biotech (688575 CH) saw 3 block trades worth 18mn at 20.44yuan per share, 7.51 discount from last closing.

***Margin Trade**

Total Margin Balance	1.4534 trillion	Total Short Selling Balance	74.7billion
SH Margin Balance	0.7821 trillion	SH Short Selling Balance	52.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600089	236mio	600010	5.7mio
603259	212mio	600199	1.9mio
601919	194mio	601328	1.8mio
600006	183mio	601009	1.7mio
600056	147mio	601127	1.7mio
SZ Margin Balance	0.6713 trillion	SZ Short Selling Balance	22.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000883	133mio	000767	2.0mio
300750	129mio	000725	1.2mio
000858	124mio	002035	974k
002129	106mio	000933	931k
002594	100mio	300251	814k

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+4.3		Northbound Net Cash Flow	+0.3	
Southbound Net Cash Flow	-0.7		Southbound Net Cash Flow	+2.0	
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
600519	988	0.44	601318	250	0.31
601888	688	1.95	603290	177	2.64
600438	608	2.75	002475	154	0.61
601012	481	1.05	601919	148	0.60
300750	414	0.38	000858	147	0.22

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2206	98,221	-31,044	85,008	-6,182	90,111	-7,599
IF2207	8,792	397	9,977	650	11,585	665
IF2209	22,880	-8,908	42,338	-1,707	52,473	-1,886
IF2212	7,881	1,774	12,490	775	13,083	1,162
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2206	57,092	-13,510	40,454	-3,263	45,870	-4,653
IH2209	16,923	-1,507	21,094	686	29,551	647
IH2212	5,270	-313	8,466	-209	9,538	-195
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2206	104,305	-26,086	108,404	-7,677	111,641	-10,443
IC2207	17,619	-2,055	21,162	3,634	20,759	3,213
IC2209	30,868	-5,602	91,210	812	97,600	1,332
IC2212	21,012	718	50,148	2,366	49,240	2,857

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2206	164667	-25156	77964	-1910	84944	-3044
IO2207	35214	35214	23128	23128	22512	22512

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2206	0	92	972	10	972	10
TS2209	36,618	6,695	36,539	1,485	38,892	384
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2206	0	-2	1,070	-100	1,070	-100
TF2209	62,284	12,200	81,838	500	90,795	629
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2206	0	-163	83	0	83	0
T2209	84,971	7,533	125,393	268	129,890	-1,086

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
PTA	ta209	7,612.0	+4.7%	1,436,446	1,604,248
Polyester Staple Fiber	pf209	9,014.0	+3.21%	150,088	173,831
Ethenylbenzene	eb2207	11,252.0	+3.04%	135,321	241,750
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	fu2209	4,035.0	-2.42%	349,476	379,334
Tin	sn2207	253,930.0	-1.63%	50,109	34,668
White Sugar	sr209	6,050.0	-1.01%	142,799	418,111

Commodities (night session):

* Global crude oil price fluctuated toward strong. July NYMEX crude oil contract up 1.07% to closed at \$119.77/b, August Brent contract up 1.25% to closed at \$121/b. INE crude oil active contract up 1.04% to 755.6 yuan/b.

* COMEX gold active contract up 0.6% to closed at \$1854.7/oz, SHFE gold active contract closed at 398.06 yuan/gram (up 0.46%).

* Metals mostly performed mixed. LME aluminum up 0.14%, copper down 0.23%. SHFE aluminum down 0.02%, copper up 0.21%.

* Commodity futures mostly rose, Energy & chemistry futures saw strong performance, PTA up 4.7%, polyester staple fiber up 3.21%, EB up 3.04%, EG up 2.71%, methanol up 2.08%, bitumen up 1.66%. Black series mostly closed up as well, coking coal up 2.53%, coke up 1.07%, iron ore up 0.7% Agriculture futures mostly went down, white sugar down 1.01%, cotton yarn down 0.93%.

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