

DZ20220614

\*Key points

Military

\*President Xi Jinping signed order on outline of military operations other than war (MOO TW) in trial, to take effect from June 15th.

Industrial Economy

\*PBoC and Ministry of Water Resources held work conference on financial supports in promoting construction of water conservancy infrastructure which requires policy and development bank to well utilize cny 800bn new credit quota on major projects.

\*National Healthcare Security Administration issued notice on drug coverage of national basic medical, employment injury and maternity insurance which to pay full attention on drugs for rare diseases and child-use on basis of covid treatment and innovative drugs.

\*Several domestic airline companies announced plans on new international flights, Air China, China Southern Airline and Hainan Airlines for instance.

June 13rd Block Trade

\*Block Trade Info

\*Discount

- Zijin Mining (601899 CH) saw 2 block trades worth 37mn at 10.04yuan per share, 0.79 discount from last closing.
- Supcon Tech (688777 CH) saw 3 block trades worth 30mn at 75.34yuan per share, 5.47 discount from last closing.
- China Shenhua (601088 CH) saw 2 block trades worth 38mn at 34.01yuan per share, 0.83 premium from last closing.
- iRay Tech (688301 CH) saw 6 block trades worth 62mn at 412.83yuan per share, 1.00 discount from last closing.
- Jincheng Pharmaceutical (300233 CH) saw 11 block trades worth 52mn at 29.98yuan per share, 14.61 discount from last closing.

\*Flat

- Cofco Capital (002423 CH) saw 1 block trade worth 35mn at 6.92yuan per share, 0.00 discount from last closing.

\*Premium

- China Shenhua (601088 CH) saw 2 block trades worth 38mn at 34.01yuan per share, 0.83 premium from last closing.
- Kweichow Moutai (600519 CH) saw 2 block trades worth 45mn at 1871yuan per share, 0.81 premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4665 trillion	<b>Total Short Selling Balance</b>	75.7 billion
<b>SH Margin Balance</b>	0.7884 trillion	<b>SH Short Selling Balance</b>	53 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600036	309mio	600010	14.91mio
600519	287mio	600418	4.75mio
600089	228mio	601010	3.0mio
600259	207mio	601127	2.21mio
601888	191mio	601788	1.93mio
<b>SZ Margin Balance</b>	0.6782 trillion	<b>SZ Short Selling Balance</b>	22.7 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300750	229mio	000158	1.07mio
002466	178mio	000625	0.75mio
000001	120mio	002385	0.66mio
002497	112mio	000930	0.57mio
000762	110mio	000338	0.54mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-8.0		Northbound Net Cash Flow	-5.5	
Southbound Net Cash Flow	+2.7		Southbound Net Cash Flow	+2.8	
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
600887	605	2.58	600519	1059	0.44
000625	426	4.67	603259	735	2.8
300124	370	2.44	600036	657	0.79
000338	292	4.76	002460	540	4.77
601088	232	0.4	600900	498	0.91

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2206	129,894	5,493	71,520	-6,164	72,434	-8,307
IF2207	21,987	8,676	16,381	2,929	19,854	3,864
IF2209	36,793	3,739	49,799	1,394	60,190	1,106
IF2212	10,708	2,173	15,362	671	16,097	1,176
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2206	69,380	4,394	33,386	-3,245	36,449	-4,994
IH2207	13,430	1,054	13,357	1,543	17,219	1,901
IH2209	23,761	3,426	24,026	1,923	33,193	2,510
IH2212	5,693	511	8,610	321	9,609	474
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2206	135,647	8,258	84,001	-8,081	85,804	-7,938
IC2207	39,143	12,098	40,625	6,625	39,857	6,866
IC2209	50,862	8,041	100,414	2,594	105,247	1,386
IC2212	20,628	3,050	56,430	2,066	55,211	2,351

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2206	196787	-3871	69390	-2649	78307	-2809
IO2207	51941	-783	39672	3832	39691	3827
IO2209	8068	8068	23205	23205	25956	25956

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	35,181	-3,319	41,914	561	44,796	547
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	58,052	3,066	86,072	813	94,188	680
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	59,040	-26,510	131,130	1,443	135,541	738

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

<b>Top 3 Gainers (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Crude Oil	sc2207	770.2	+1.74%	147,974	32,350
Fuel Oil	fu2209	4,051.0	+0.6%	375,215	352,794
EG	eg2209	5,205.0	+0.23%	165,844	299,680
<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>
Tin	sn2207	242,800.0	-4.3%	48,664	33,520
Nickel	ni2207	202,720.0	-3.45%	45,987	55,301
Rapeseed Meal	rm209	3,662.0	-3.35%	69,364	190,267

**Commodities (night session):**

\* Global crude oil price rose collectively. July NYMEX crude oil contract up 0.35% to closed at \$121.09/b, August Brent contract up 0.29% to closed at \$122.36/b. INE crude oil active contract up 1.74% to 770.2 yuan/b.

\* The rise of USDX imposed downward pressure on gold price. COMEX gold active contract fell 2.95% to closed at \$1820.2/oz, SHFE gold active contract declined 0.87% closed at 398.12 yuan/gram.

\* Metals all closed down. LME aluminum down 1.6%, copper down 1.3%. SHFE aluminum down 0.77%, copper down 0.71%.

\* Commodity futures mostly fell, Energy & chemistry futures saw weak performance, glass down 2.95%, PTA down 2.74%, soda ash down 2.49%, EB down 2.15%, natural rubber down 1.98%, LPG down 1.9%. Black series mostly went down, iron ore down 1.55%, coke down 1.36%, hot-rolled coil down 0.94%, steel rebar down 0.89%, coking coal down 0.76%. Agriculture futures mostly went down as well, rapeseed meal down 3.35%, soybean meal down 2.61%, NO.2 soybean down 2.23%, RBD palm olein down 1.2%.

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