

DZ20220615

\*Key points

Policy

\*The State Council issued overall cooperation plan for Guangdong-HK-Macau in Nansha, Guangzhou which pointed to promote connection of financial market in order, support reform of forex management, QDLP in trial and RMB overseas investment fund. Industrial park of smart internet vehicles to be built up and research of pure-electric vehicles promoted. Construction of smart cities to be advanced with smart infrastructure, full 5G coverage, unified system transportation and utilities.

Financials

\*MOC: China actual use of foreign capital of cny 564.2bn during Jan-May period, up 17.3% y/y with growth slowed down by 3.2% vs the first 4 months.

Industrial Economy

\*NDRC announced to raise retail gasoline and diesel fuel price by 390 and 375yuan per ton from June 15th, the 10th time on price adjustment within the year.

Co Focus

\*Jonjee Hi-Tech (600872 CH) responded to market rumors suggesting China Resources planning on its acquisition that no related info been heard and co has no obligated disclosure to be made.

\*King's Luck Brewery (603369 CH) issued notice on upward price adjustment of Guoyu ankai series by 5/10yuan per bottle on different types from June 25th.

\*Block Trade Info

\*Discount

- Jolly Pharmaceutical (300679 CH) saw 1 block trade worth 133mn at 11.12yuan per share, 3.89 discount from last closing.
- Zijin Rural Commercial Bank (601860 CH) saw 10 block trades worth 38mn at 2.85yuan per share, 8.83 discount from last closing.
- Zijin Mining (601899 CH) saw 53 block trades worth 785mn at 10.16yuan per share, 0.83 discount from last closing.
- Unisplendour (000938 CH) saw 4 block trades worth 365mn at 20.16yuan per share, 2.55 discount from last closing.
- Eazytec Co (688258 CH) saw 6 block trades worth 67mn at 37.61yuan per share, 4.5 discount from last closing.
- Cnpc Capital (000617 CH) saw 7 block trades worth 532mn at 4.79yuan per share, 0.51 discount from last closing.

\*Flat

- Chongqing Brewery (600132 CH) saw 7 block trades worth 91mn at 120.7yuan per share, 0.00 discount from last closing.

\*Premium

- Palm Eco-Town (002431 CH) saw 5 block trades worth 75mn at 4.13yuan per share, 0.08 premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4705 trillion	<b>Total Short Selling Balance</b>	77.4 billion
<b>SH Margin Balance</b>	0.7906 trillion	<b>SH Short Selling Balance</b>	53.65 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600392	227mio	600418	4.65mio
601788	201mio	601990	4.09mio
600733	177mio	600900	3.87mio
600111	154mio	601788	3.52mio
600030	148mio	600919	3.47mio
<b>SZ Margin Balance</b>	0.6799 trillion	<b>SZ Short Selling Balance</b>	23.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300059	604mio	301286	3.81mio
000625	152mio	000783	1.97mio
002013	147mio	002500	1.69mio
002594	147mio	002385	1.64mio
002371	132mio	002797	1.42mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.6		Northbound Net Cash Flow	+0.3	
Southbound Net Cash Flow	+2.3		Southbound Net Cash Flow	+2.9	
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	455	0.2	301015	3878	3919.87
600887	437	1.88	301035	842	165.88
600089	365	3.5	301080	681	214.77
600438	360	1.49	301017	623	955.36
002074	281	5.17	002594	618	1.52

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2206	136,665	7,079	65,472	-5,878	66,889	-5,443
IF2207	35,597	14,728	22,084	5,847	26,245	6,890
IF2209	38,991	2,481	51,685	1,890	62,941	3,148
IF2212	10,524	136	15,823	494	16,417	510
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2206	70,872	2,172	30,222	-2,611	32,794	-3,194
IH2207	23,068	10,192	18,276	5,380	23,047	5,899
IH2209	25,951	2,596	23,977	160	32,733	-460
IH2212	6,063	593	8,539	-63	9,612	79
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2206	159,794	25,510	72,480	-11,396	74,346	-11,049
IC2207	65,911	29,130	54,434	13,809	53,472	13,615
IC2209	56,959	6,211	102,811	2,397	108,290	3,043
IC2212	26,929	6,801	59,335	3,033	57,186	2,139

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2206	260613	64166	65244	-3653	73619	-4530
IO2207	76449	25501	43461	4105	43512	3821
IO2209	9447	1560	23404	255	26435	479

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	35,850	1,236	40,933	-886	43,537	-1,259
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	53,310	-2,652	84,483	-1,589	93,036	-1,152
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	84,343	26,276	131,485	355	136,158	2,497

**\*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>
Fuel Oil	FU2209	4,246.0	+2.51%	346,682	380,034
EG	EG2209	5,339.0	+2.05%	213,987	323,616
PTA	TA209	7,338.0	+1.13%	628,273	1,471,890
<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>
Nickel	NI2207	197,360.0	-2.36%	50,780	54,871
Coke	J2209	3,553.0	-2.01%	15,457	33,914
Glass	FG209	1,683.0	-1.87%	435,999	1,126,495

**Commodities (night session):**

\* Global crude oil price fell collectively. July NYMEX crude oil contract down 1.54% to closed at \$119.07/b, August Brent contract down 1% to closed at \$121.05. INE crude oil active contract down 0.09% to closed at 764.2 yuan/b. U.S. government was reported to consider more energy legislation facing growing pressure on energy prices and inflation.

\* USDX rose for five consecutive days, downward pressure on gold price was significant. COMEX gold active contract fell 1.2% to closed at \$1809.8/oz, SHFE gold active contract declined 1.18% closed at 393.82 yuan/gram.

\* Metals all closed down. LME aluminum down 2.66%, copper down 1.58%. SHFE aluminum down 1.08%, copper down 0.85%.

\* Commodity futures mostly fell, Energy & chemistry futures fluctuated, glass down 1.87%, PTA rose 1.13%, soda ash down 1.7%, EG up 2.05%, fuel oil up 2.51%, polyester staple fiber up 1.07% and PVC down 1.28%. Black series mostly went down, iron ore down 0.28%, coke down 2.01%, hot-rolled coil down 1.22%, steel rebar down 1.65%, coking coal down 1.29%. Agriculture futures mostly went down as well, No.1 Soybeans down 0.68%, corn starch down 0.51%, corn down 0.48%, rapeseed oil down 0.42%.

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