

DZ20220617

*Key points

Policy

*Shanghai World Investment Promotion Conference was held and 322 major industrial projects signed in total investment of cny 565.8bn with action plan on development of digital economy, green low-carbon, meta-universe and smart terminal issued.

Co Focus

*Moutai held shareholder meeting on June 16th and announced operation target for year 2022 which are 1) operation income of cny 125.9bn at growth of 15% y/y, 4.5% higher vs last year and 2) basic construction investment of cny 6.97bn.

*As said by Sanan Optoelectronics (600703 CH) on the interactive platform that co has integrated circuit in full capacity with production equipment for capacity expansion ready.

*President of Ronbay New Energy (688005 CH) attended the 2022 world power battery conference and predicted price of nickle to sharply decline from 20k to 15k usd per ton.

*The IPO plan of Tianqi Lithium in HK market has been approved by HKEX and to raise fund around usd 1-1.2bn, according to someone familiar with this matter.

June 16th Block Trade

*Block Trade Info

*Discount

- Supcon Tech (688777 CH) saw 5 block trades worth 38mn at 72.15yuan per share, 5.43 discount from last closing.

- Joynn Laboratories (603127 CH) saw 1 block trade worth 241mn at 104.2yuan per share, 12.39 discount from last closing.

- iRay Tech (688301 CH) saw 3 block trades worth 67mn at 416.79yuan per share, 1.00 discount from last closing.

- Yealink Network (300628 CH) saw 32 block trades worth 405mn at 70.49yuan per share, 6.11 discount from last closing.

- Suning Universal Co (000718 CH) saw 1 block trade worth 94mn at 3.1yuan per share, 9.88 discount from last closing.

- Vantone Neo Development (600246 CH) saw 3 block trades worth 28mn at 9.2 yuan per share, 6.5 discount from last closing.

- Perfect World (002624 CH) saw 11 block trades worth 105mn at 13.09yuan per share, 10.95 discount from last closing.

*Flat

- SMIC (688012 CH) saw 1 block trade worth 28mn at 120.92yuan per share, 0.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.4790 trillion	Total Short Selling Balance	81.0 billion
SH Margin Balance	0.7958 trillion	SH Short Selling Balance	54.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600096	257mio	600918	13.17mio
601788	230mio	601377	7.02mio
601857	209mio	600418	6.47mio
600111	170mio	601099	5.1mio
600703	161mio	600157	4.65mio
SZ Margin Balance	0.6833 trillion	SZ Short Selling Balance	26.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	481mio	002939	6.08mio
300073	202mio	002797	3.42mio
000792	143mio	300750	2.83mio
002709	137mio	000767	2.2mio
000957	110mio	002385	2.17mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.3		Northbound Net Cash Flow	+1.2	
Southbound Net Cash Flow	+0.98		Southbound Net Cash Flow	+0.96	
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
600089	618	6.02	300750	1631	1.72
600887	411	1.72	601166	333	0.77
601088	337	0.61	000792	326	1.96
601225	323	1.56	601919	295	1.52
601318	300	0.58	000651	216	1.14

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2206	90,675	-47,055	28,639	-23,241	27,478	-22,937
IF2207	86,258	15,896	50,276	13,457	57,307	15,628
IF2209	38,684	-17,384	55,270	134	69,496	-11
IF2212	10,437	-4,296	17,977	-280	19,007	503
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2206	46,917	-25,184	14,630	-10,936	15,188	-12,281
IH2207	43,437	6,858	30,918	5,841	37,904	6,978
IH2209	25,980	-9,604	27,477	-137	37,359	444
IH2212	5,454	-3,540	8,897	-333	9,999	-530
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2206	93,958	-39,914	30,701	-21,581	30,717	-18,427
IC2207	100,764	23,010	81,982	14,943	81,026	16,629
IC2209	45,614	-10,041	101,681	-1,316	108,861	-717
IC2212	25,050	-1,818	62,644	2,946	62,615	3,226

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2206	217385	-125525	61469	-2744	68204	-2005
IO2207	103839	-42771	51925	3796	51720	4336
IO2209	11814	-3879	23948	719	26525	724

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	36,885	-10,213	37,113	-515	40,557	-495
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	53,373	-7,856	82,935	-648	89,500	-1,086
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	79,162	-40,901	131,176	-1,918	137,122	-1,323

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2207	5,884.0	+3.32%	93,887	50,483
Silver	AG2212	4,759.0	+1.08%	357,950	453,415
No.1 Soybeans	A2209	6,193.0	+0.73%	40,358	98,067
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2209	841.0	-3.67%	372,984	592,919
Nickel	NI2207	196,490.0	-3.39%	57,203	55,869
Ethynylbenzene	EB2207	10,493.0	-3.09%	171,322	124,373

Commodities (night session):

* Global crude oil price mostly rose. July NYMEX crude oil contract up 1.52% to closed at \$117.06/b, August Brent contract up 0.44% to closed at \$119.03. INE crude oil active contract down 1.98% to closed at 734.5 yuan/b.

* Three major US stock indexes slumped heavily on Thursday and USD fell nearly 1% due to the anxious of recession. Precious metals gained traction among overseas investors. COMEX gold active contract rose 2.2% to closed at \$1859.7/oz, SHFE gold active contract climbed 0.64% to closed at 397.60 yuan/gram.

* Most metals closed down. LME aluminum fell 2.74%, nickel down 2.23%, zinc down 1.17%, and copper dropped 1.13%. SHFE nickel fell 3.39%, aluminum dropped 1.97%, copper down 1.78%.

* Commodity futures mostly fell, energy & chemistry futures stayed a weak trend, ethynylbenzene fell 3.09%, soda ash down 2.47%, PVC down 2%, methanol down 1.88%, EG down 1.53% and PTA down 1.52%. Black series went down collectively, iron ore down 3.67%, steel rebar down 2.79%, hot-rolled coil down 2.62%, coking coal fell 2.03% and coke dropped 1.76%. Agriculture futures mostly went down as well, rapeseed oil down 1.73%, RBD palm olein down 1.59%, soybean oil down 1.29%.

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