

DZ20220629

*Key points

Financials

*CSRC announced to officially include qualified ETFs into connect mechanism, to take effect from July 4th 2022.

Industrial Economy

*SASAC requires to promote construction of cloud and big data system for state-owned enterprises and to fit in informatization system of national government affairs.

*Shanghai issued plan to build up “city of power” with self-controlled power, industrial clustering and attractiveness to be improved by 2025. Major projects in total investment of cny 100bn to be realized, over 5 firms in scale of tens of billions level to be cultivated and total industrial scale to exceed cny 200bn. Power innovation firms are encouraged to be listed on STAR board.

Co Focus

*Tinci Materials (002709 CH) said on the investor interactive platform that external procurement of LiPF6 currently around 10% and co is capable of massive production. Besides, co is one of the major suppliers of CATL.

June 28th Block Trade

*Block Trade Info

*Discount

- Cngr Advanced Material (300919 CH) saw 1 block trade worth 131mn at 121yuan per share, 4.87 discount from last closing.

- Flag Chemical Industry (300575 CH) saw 6 block trades worth 49mn at 16.38yuan per share, 15.91 discount from last closing.

- CICC (601996 CH) saw 2 block trades worth 1333mn at 42.1yuan per share, 7.29 discount from last closing.

- Zhaowei Machinery (003021 CH) saw 2 block trades worth 34mn at 47.5yuan per share, 14.41 discount from last closing.

- Salt Lake (000792 CH) saw 22 block trades worth 465mn at 31.18 yuan per share, 0.95 discount from last closing.

- Shanghai Hugong (603131 CH) saw 11 block trades worth 62mn at 12.57 yuan per share, 14.08 discount from last closing.

*Flat

- Yili Industrial (600887 CH) saw 5 block trades worth 13mn at 38.8 yuan per share, 0.00 discount from last closing.

- Tibet Summit Resources (600338 CH) saw 1 block trade worth 44mn at 29.92yuan per share, 0.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.4961 trillion	Total Short Selling Balance	93.1 billion
SH Margin Balance	0.8080 trillion	SH Short Selling Balance	59.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
603799	512mio	601901	4.92mio
600745	327mio	601818	3.27mio
603501	316mio	601010	3.00mio
600418	278mio	601077	2.63mio
600702	270mio	600066	1.9mio
SZ Margin Balance	0.6878 trillion	SZ Short Selling Balance	33.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	493mio	000625	4.99mio
002466	259mio	002340	2.75mio
002460	234mio	300498	2.37mio
000792	233mio	300398	1.99mio
002050	228mio	000937	1.04mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.7		Northbound Net Cash Flow	+3.0	
Southbound Net Cash Flow	+0.6		Southbound Net Cash Flow	+1.3	
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	657	0.26	601899	546	2.87
002594	653	1.60	600745	514	7.49
000333	394	0.97	002050	499	5.1
601318	315	0.62	601012	317	0.65
600905	292	5.55	600141	268	6.61

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2207	110,306	-7,655	63,035	177	68,380	-704
IF2209	35,860	-1,991	56,255	-976	69,698	-520
IF2212	7,808	-1,269	20,514	217	21,295	175
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2207	48,629	-13,323	36,289	-2,899	44,149	-2,716
IH2209	18,768	-4,915	24,843	-667	33,393	-628
IH2212	5,121	-992	8,081	-583	9,233	-474
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2207	97,218	-13,157	90,128	-1,375	89,342	-1,814
IC2209	38,781	-5,112	98,827	-1,836	106,468	-780
IC2212	18,104	-940	68,504	-321	66,976	213

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2207	174599	-47445	71279	1481	77094	2850
IO2209	13120	-1561	27182	533	29672	330

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	47,094	-403	37,020	1,728	40,030	-518
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	63,434	989	80,326	1,252	85,220	-695
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	138,080	-3,615	137,240	-120	138,818	-1,523
T2212	14,300	1,101	12,922	528	13,785	814

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2209	817.5	+4.07%	224,653	616,548
Coking Coal	JM2209	2,505.0	+3.99%	28,131	41,520
Crude Oil	SC2208	734.7	+3.44%	150,500	37,590
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2208	207,200.0	-2.93%	86,762	42,745
Silver	AG2212	4,536.0	-1.28%	300,233	501,174
EG	EG2209	4,481.0	-0.6%	244,016	424,986

Commodities (night session):

* Global crude oil price closed up collectively. August NYMEX crude oil contract up 2.07% to closed at \$111.84/b, August Brent contract up 2.7% to closed at \$113.98/b. INE crude oil active contract up 3.44% to 734.7 yuan/b. Oil giant producers Saudi Arabia and the UAE may not raise production significantly, while western governments have agreed to explore approaches to limit the price of Russian oil, pushing oil price higher.

* Precious metals closed down collectively. COMEX gold active contract down 0.19% to closed at \$1821.4/oz, SHFE gold active contract down 0.2% to closed at 393.58 yuan/gram. Higher USDX and US bond yield lowered the gold price.

* Metals closed mixed. LME zinc up 1.21%, LME nickel up 1.15%, LME copper down 0.21%, LME aluminum down 0.34% and LME tin down 3.86%. SHFE zinc up 1.22%, SHFE aluminum up 0.42%, SHFE copper up 0.23%, SHFE tin down 2.93%.

* Commodity futures closed up collectively, energy & chemistry futures showed a strong trend, soda ash up 2.01%, methanol up 1.61%, LPG up 0.94%. Black series went up collectively, iron ore up 4.07%, coking coal up 3.99%, coke up 1.91%, steel rebar up 1.58%. Agriculture futures closed up collectively, rapeseed oil up 2.33%, cotton up 2.28%, soybean meal up 1.09%, RBD palm olein up 0.97%.

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