

DZ20220701

\*Key points

Policy

\*Premier Li Keqiang chaired State Council general meeting which confirmed to support construction of major projects via policy and development financial tools (cny 300bn to be raised through issuance of financial bonds) to expand effective investment to promote employment and consumption. Besides, central fiscal authority to provide proper interest discount.

\*NDRC held meeting regarding project promotion at early-stage in accelerated pace which emphasized to effectively promote construction of major projects in order and to expand effective investment. Infrastructure construction to be enhanced and investment of manufacturing and high-tech industries to be expanded.

Financials

\*Shanghai Stock Exchange announced to further play the function of asset securitization and support enterprises to liquidize remnant asset.

Co Focus

\*China Tourism Group Duty Free (601888 CH) has submitted application for H-shr listing, according to HKEX.

June 30th Block Trade

\*Block Trade Info

\*Discount

- Zijin Mining (601899 CH) saw 2 block trades worth 30mn at 8.81yuan per share, 5.63 discount from last closing.
- Solartron Tech (688299 CH) saw 2 block trades worth 49mn at 14.64yuan per share, 19.78 discount from last closing.
- Yulong Gold Co (601028 CH) saw 4 block trades worth 53mn at 16.87yuan per share, 5.01 discount from last closing.
- Salt Lake (000792 CH) saw 5 block trades worth 104mn at 29.7 yuan per share, 0.88 discount from last closing.
- Toly Bread (603866 CH) saw 25 block trades worth 97mn at 14.91 yuan per share, 9.91 discount from last closing.
- Ninebot Limited(689009 CH) saw 9 block trades worth 200mn at 40 yuan per share, 10.11 discount from last closing.
- Giant Network (002558 CH) saw 5 block trades worth 48mn at 8.32yuan per share, 9.11 discount from last closing.
- Asymchem Laboratories (002821 CH) saw 8 block trades worth 345mn at 266.5yuan per share, 7.79 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5098 trillion	<b>Total Short Selling Balance</b>	93.6 billion
<b>SH Margin Balance</b>	0.8102 trillion	<b>SH Short Selling Balance</b>	60.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601012	360mio	600929	4.97mio
601009	274mio	600415	3.26mio
600418	232mio	688599	2.81mio
600438	212mio	601901	2.56mio
601615	207mio	601988	2.38mio
<b>SZ Margin Balance</b>	0.6996 trillion	<b>SZ Short Selling Balance</b>	32.7 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002129	455mio	000630	2.23mio
000625	289mio	002340	2.09mio
002460	182mio	300398	2.08mio
002407	153mio	300328	1.49mio
000768	149mio	000932	1.40mio

**\*Connection Trade**

Nouthbound trading was suspended on June 30th

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-		Northbound Net Cash Flow	-	
Southbound Net Cash Flow	+3.5		Southbound Net Cash Flow	+4.0	
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

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2207	125,322	208	65,596	-287	69,530	-1,024
IF2209	38,613	2,706	57,973	419	71,686	684
IF2212	9,437	534	21,612	336	22,437	190
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2207	66,426	4,290	40,863	-10	48,072	-368
IH2209	25,003	4,930	26,286	559	34,281	146
IH2212	6,365	-249	7,959	-326	9,252	-255

CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2207	121,255	3,655	91,949	-4,523	89,680	-3,363
IC2209	44,052	3,499	98,400	-761	106,665	159
IC2212	18,858	-1,314	69,621	-130	68,852	513

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2207	217730	28144	73546	1275	80883	1039
IO2209	16165	6442	27947	291	30273	-158

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	50,274	-8,110	38,650	218	41,032	970
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	57,842	-5,982	80,551	772	85,424	-645
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	116,239	-6,171	135,163	960	139,201	785
T2212	7,561	1,052	13,738	1,173	14,666	504

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Meal	RM301	2,839.0	+0.14%	142,226	198,479
-	-	-	-	-	-
-	-	-	-	-	-
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2209	759.0	-5.42%	305,227	617,541
Coking Coal	JM2209	2,305.0	-5.1%	33,198	45,589
Crude Oil	SC2208	701.2	-4.55%	175,339	29,655

**Commodities (night session):**

\* Global crude oil price closed down collectively. August NYMEX crude oil contract down 3.43% to closed at \$106.01/b, September Brent contract down 2.89% to closed at \$109.20/b. INE crude oil active contract down 4.55% to 701.2 yuan/b.

\* Precious metals closed down collectively. COMEX gold active contract down 0.52% to closed at \$1808/oz, SHFE gold active contract down 0.84% to closed at 390.30 yuan/gram.

\* Metals closed down collectively. LME zinc down 6.47%, LME nickel down 4.51%, LME copper down 1.95%, LME aluminum down 1.09%. SHFE zinc down 3.94%, SHFE tin down 3.49%, SHFE nickel down 1.99%, SHFE copper down 1.76%.

\* Commodity futures down collectively, energy & chemistry futures showed a weak performance, fuel oil down 3.95%, bitumen down 2.44%, methanol down 1.74%. Black series went down collectively, iron ore down 5.42%, coking coal down 5.1%, coke down 2.27%, steel rebar down 1.37%. Agriculture futures closed down collectively, RBD palm oil down 3.5%, soybean oil down 2.25%, rapeseed oil down 1.64%, No.2 soybean down 1.47%.

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