

DZ20220708

*Key points

Industrial Economy

*Ministry of Culture and Tourism issued notice on unified administration of cross-province travel train business which to resume on July 7th.

*Evusheld, the world only authorized drug for covid prevention to be used in Hainan in trial, though not covered by medical insurance and priced at cny 13.3k for 2 shots.

*National Energy Administration held analysis on development of renewable energy in June and required to speed up construction of major water, wind and PV power projects with production to be launched.

Co Focus

*Picture of Xiaomi auto driving was disclosed for the first time with lidar equipped on car roof.

Data

*China end-June forex reserve scale of usd 3.07tn, vs estimate of usd 3.11tn, down usd 56.5bn m/m by 1.81% and gold reserve holds stable at 62.64mio ounce.

July 7th Block Trade

*Block Trade Info

*Discount

- Wuzhou Special Paper (605007 CH) saw 5 block trades worth 47mn at 18.86yuan per share, 9.54 discount from last closing.
- Hoshine Silicon (603260 CH) saw 1 block trade worth 200mn at 112.87yuan per share, 3.51 discount from last closing.
- Shenghe Resources (600392 CH) saw 1 block trade worth 42mn at 21.22 yuan per share, 2.57 discount from last closing.
- Jinko Power Tech (601778 CH) saw 10 block trades worth 30mn at 5.12yuan per share, 15.23 discount from last closing.
- GoodWe Tech (002906 CH) saw 19 block trades worth 201mn at 336.87 yuan per share, 8.66 discount from last closing.
- Nanomicro Tech (688690 CH) saw 1 block trade worth 34mn at 75.09 yuan per share, 1.00 discount from last closing.
- Ingenic Semiconductor Co (601012 CH) saw 18 block trades worth 381mn at 91.71yuan per share, 2.00 discount from last closing.

*Premium

- Yulong Gold Co (601028 CH) saw 2 block trades worth 80mn at 17.48yuan per share, 0.75 premium from last closing.

***Margin Trade**

Total Margin Balance	1.5277 trillion	Total Short Selling Balance	97.3 billion
SH Margin Balance	0.8167 trillion	SH Short Selling Balance	62.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
603799	275mio	600010	6.04mio
600418	121mio	600157	5.75mio
600615	114mio	600166	3.23mio
601919	109mio	600418	2.47mio
600887	88mio	600918	2.27mio
SZ Margin Balance	0.7110 trillion	SZ Short Selling Balance	34.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000792	939mio	300498	6.52mio
002594	394mio	000709	3.93mio
000625	368mio	000591	1.56mio
300274	347mio	000100	1.4mio
002460	311mio	000157	1.37mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.3		Northbound Net Cash Flow	+0.85	
Southbound Net Cash Flow	-0.37		Southbound Net Cash Flow	+0.3	
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
601919	489	2.77	000625	648	4.85
002466	320	1.51	300450	543	6.22
300122	254	2.43	601615	492	7.45
002812	201	1.07	603501	284	2.2
000858	196	0.26	300014	268	1.51

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2207	102,587	-22,188	58,605	-4,241	59,935	-4,963
IF2209	33,525	-7,115	58,005	-1,384	69,575	-1,731
IF2212	6,049	-2,358	20,437	-278	22,534	-211

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2207	49,186	-12,025	35,753	-1,572	43,003	-1,705
IH2209	17,742	-5,921	23,406	-522	31,626	-610
IH2212	6,937	-371	9,950	318	11,042	562
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2207	101,432	-11,701	79,731	-3,376	76,405	-3,916
IC2208	11,842	2,064	15,695	1,611	15,891	1,947
IC2209	38,684	-3,863	101,399	524	107,430	-189
IC2212	12,255	-3,118	71,616	292	70,716	79

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2207	162197	-76895	67253	792	79877	60
IO2208	27686	-4709	25153	1648	25134	1341
IO2209	7416	-5260	29530	352	32276	449

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	41,482	-2,445	41,555	-383	44,017	-27
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	47,855	-18,550	83,044	507	85,169	227
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	94,026	-18,018	136,942	1,196	138,715	2,693
T2212	5,721	-533	14,939	677	16,167	534

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2209	8,334.0	+4.99%	631,459	341,364
Crude Oil	SC2208	675.8	+4.63%	187,453	31,534
Soybean Oil	Y2209	9,248.0	+3.93%	430,464	298,139
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests

Gold	AU2208	375.2	-0.8%	43,108	33,905
Cotton Yarn	CY209	23,370.0	-0.47%	981	2,909
Glass	FG209	1,575.0	-0.38%	301,809	877,574

Commodities (night session):

* Global crude oil price closed up collectively. August NYMEX crude oil contract up 3.68% to closed at \$102.16/b, September Brent contract up 3.39% to closed at \$104.10/b. INE crude oil active contract up 4.63% to 675.8 yuan/b. Oil supply from Russia is expected to decrease in the second half of the year due to lack of maintenance components of oilfields. Investors turned their focus to the tight oil supply.

* Precious metals closed mixed. COMEX gold active contract up 0.12% to closed at \$1738.5/oz, SHFE gold active contract down 0.80% to closed at 375.20 yuan/gram.

* Metals closed up mostly. LME tin up 4%, LME zinc up 3.97%, LME copper up 3.48%, LME nickel down 2.06% on the contrast. SHFE tin up 3.77%, SHFE copper up 3.30%, SHFE zinc up 2.14%, SHFE leads down 0.36%.

* Commodity futures closed up mostly, energy & chemistry futures showed a strong performance, EG up 2.69%, fuel oil up 2.56%, PP up 2.18%, PTA up 2.08%. Black series closed up collectively, iron ore up 3.13%, coke up 2.48%, coking coal up 1.09%. Agriculture futures closed up collectively, RBD palm olein up 4.99%, soybean oil up 3.93%, rapeseeds oil up 3.97%, No.2 soybeans up 2.88%, soybean meal up 1.71%.

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