

DZ20220712

*Key points

Policy

*Premier Li Keqiang said to clamp down on safety risk of self-built homes for business purpose and urban gas with special treatment in key fields like transportation, coal, construction, hazardous chemical, shipment and fire control further enhanced.

*CSRC issued notice to promote high-quality development of manufacturing industry under financial service which suggest optimizing economic asset allocation by state-owned large banks inclining toward manufacturing firms to promote fast growth of medium-long term loans. Financial service to support manufacturing like auto and home appliance firms to “Go global” to be optimized.

*Henan financial regulators issued notice to pay urgent grants for off-book business of 4 rural banks from July 15th on clients principals.

*Provisions of society construction in Shenzhen were issued with contents formulated from 9 aspects and to be carried forward from Aug 1st, which pointed out to stabilize land and housing price to prevent and resolve market risk. Fair treatment on rental residents will be promoted in aspect of basic public service.

Industrial Economy

*As the latest data disclosed by Innovation Allies of China Auto Power Battery Industry that capacity of China power battery in June of 41.3GWh, up 171.7% y/y and up 16.1% m/m.

July 12^{end} Block Trade

*Block Trade Info

*Discount

- Cnrg Advanced Material (300919 CH) saw 6 block trades worth 130mn at 130.2yuan per share, 6.36 discount from last closing.
- Sinofibers Tech (300777 CH) saw 1 block trade worth 66mn at 40.02yuan per share, 20.06 discount from last closing.
- Gigadevice Semiconductor (603986 CH) saw 2 block trades worth 23mn at 123.83 yuan per share, 4.00 discount from last closing.
- Topraysolar Co (002218 CH) saw 2 block trades worth 30mn at 5.74yuan per share, 1.37 discount from last closing.
- Nanomicro Tech (688690 CH) saw 8 block trades worth 210mn at 70 yuan per share, 4.62 discount from last closing.
- Novosense Microelectronics (688052 CH) saw 15 block trades worth 123mn at 131.85 yuan per share, 14.66 discount from last closing.
- Jinrui Mining (600714 CH) saw 2 block trades worth 59mn at 11.75yuan per share, 1.84 discount from last closing.
- Salt Lake (00792 CH) saw 6 block trades worth 158mn at 31.5yuan per share, 5.34 discount from last closing.

***Margin Trade**

Total Margin Balance	1.5245 trillion	Total Short Selling Balance	95.6 billion
SH Margin Balance	0.8158 trillion	SH Short Selling Balance	61.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	153mio	600166	12.41mio
601919	146mio	601988	3.32mio
601088	131mio	600900	2.44mio
688601	120mio	601398	2.38mio
600406	116mio	600157	1.79mio
SZ Margin Balance	0.7087 trillion	SZ Short Selling Balance	34.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002466	629mio	000591	5.33mio
300750	281mio	002939	5.11mio
002176	195mio	300498	2.94mio
300274	163mio	000709	1.37mio
002475	111mio	000932	1.37mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.1		Northbound Net Cash Flow	+2.0	
Southbound Net Cash Flow	-0.6		Southbound Net Cash Flow	-1.6	
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
002466	1315	6.16	300450	982	10.71
300750	976	0.87	002074	593	9.93
002475	478	2.09	002594	591	1.45
600519	374	0.15	601615	579	8.69
300724	315	10.92	300274	487	3.89

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2207	111,617	4,946	54,849	-3,384	56,256	-4,105
IF2208	14,865	6,045	9,893	3,069	10,856	3,561
IF2209	46,149	14,223	61,272	3,644	72,911	3,842
IF2212	9,125	3,500	21,340	803	23,423	543
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2207	52,545	-4,435	31,739	-1,322	39,100	-2,126
IH2209	22,656	2,836	23,955	686	32,694	1,107
IH2212	7,903	1,606	11,709	1,179	12,556	1,200
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2207	108,426	12,168	70,161	-4,994	68,170	-2,435
IC2208	24,885	10,519	24,689	6,416	24,969	5,948
IC2209	44,176	8,522	103,327	2,020	110,056	1,787
IC2212	16,754	4,854	73,187	1,563	72,549	1,563

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2207	221940	46256	62577	-3276	73689	-4350
IO2208	51631	22336	30558	4582	31004	4738
IO2209	11599	2075	29850	717	33317	968

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	45,617	-1,234	41,553	354	44,026	584
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	61,895	12,507	79,398	-100	83,833	1,114
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	106,331	18,690	136,555	893	141,934	2,803
T2212	8,377	2,146	15,669	502	16,714	598

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Low Sulfur Fuel Oil	LU2209	5,370.0	+3.55%	104,152	61,278
Tin	SN2208	194,030.0	+3.29%	46,917	42,111
Nickel	NI2208	168,810.0	+2.15%	58,029	75,700
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Methanol	MA209	2,334.0	-4.85%	767,271	1,070,324
Iron Ore	I2209	719.0	-3.36%	256,744	608,878
Ethynylbenzene	EB2208	9,246.0	-3.12%	155,622	125,391

Commodities (night session):

* Global crude oil price closed down mostly. August NYMEX crude oil contract down 1.27% to closed at \$103.46/b, September Brent contract down 0.56% to closed at \$106.42/b. INE crude oil active contract up 0.06% to 686.4 yuan/b.

* Precious metals closed down collectively. COMEX gold active contract down 0.6% to closed at \$1731.9/oz, SHFE gold active contract down 0.18% to closed at 377.66 yuan/gram.

* Metals closed mixed. LME copper down 2.53%, LME aluminum down 2.44%, LME zinc down 1.26%, LME tin up 2.11%, LME leads up 1.67%. SHFE aluminum down 1.92%, SHFE copper down 1.36%, SHFE tin up 3.29%, SHFE nickel up 2.15%.

* Commodity futures closed down mostly, energy & chemistry futures showed a weak performance, urea down nearly 5%, methanol down 4.85%, EB down 3.12%, PTA down 2.83%, PVC down 2.22%. Low sulfur fuel oil up 3.55% on the contrast. Black series closed down collectively, iron ore down 3.36%, coke down 1.87%, steel rebar down 1.42%. Agriculture futures closed down mostly, cotton down 2.47%, RBD palm olein down 2.19%, No.1 soybeans down 1.2%.

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