

DZ20220726

*Key points

Industrial Economy

*PBoC and Ministry of Culture and Tourism issued notice on financial support of culture and tourism which suggest to further expand financing channels and to support efficient use of asset with evaluation system to be set up.

*MIIT: China 1H software business income of cny 4.6266tn, up 10.9% y/y.

*Apple sent in additional component orders on new iPhone to suppliers hoping to further expand market shares when Android series in weak sales.

*Teleconference of National Drug Supervision Administration was held on July 25th which emphasized to deepen special treatment of drug safety with drug regulation reform promoted. R&D and listing of covid treatment drugs to be accelerated.

*Chief expert of China CDC epidemiology dept published article saying monkeypox will see no massive outbreak in China.

July 25th Block Trade

*Block Trade Info

*Discount

- Supcon Tech (688777 CH) saw 10 block trades worth 69mn at 73.7 yuan per share, 5.98 discount from last closing.
- CNNC Titanium Dioxide (002145 CH) saw 2 block trades worth 179mn at 8.94 yuan per share, 1.97 discount from last closing.
- iRay Tech (688301 CH) saw 2 block trades worth 44mn at 442 yuan per share, 1.56 discount from last closing.
- Baolong Auto (603197 CH) saw 14 block trades worth 117mn at 58.42 yuan per share, 7.65 discount from last closing.
- Dongbao Bio-Tech (300239 CH) saw 3 block trades worth 75mn at 6.3 yuan per share, 18.08 discount from last closing.
- Haier Biomedical (688139 CH) saw 1 block trade worth 47mn at 63.52yuan per share, 5.73 discount from last closing.
- Landai Tech (002765 CH) saw 7 block trades worth 24mn at 8.00yuan per share, 12.66 discount from last closing.
- Sentury Tire Co (002984 CH) saw 2 block trades worth 33mn at 33.38 yuan per share, 2.99 discount from last closing.

***Margin Trade**

Total Margin Balance	1.5270 trillion	Total Short Selling Balance	98.7 billion
SH Margin Balance	0.8189 trillion	SH Short Selling Balance	63.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601117	96mio	600481	17.73mio
601888	78.7mio	600884	10.96mio
600030	76.6mio	600509	2.27mio
600702	75.8mio	601908	2.16mio
601012	75mio	600169	2.14mio
SZ Margin Balance	0.7082 trillion	SZ Short Selling Balance	35.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300059	181mio	002506	6.92mio
002506	125mio	002340	5.92mio
002176	101mio	000100	3.54mio
002240	80mio	002939	1.75mio
300457	70mio	000723	1.3mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.2		Northbound Net Cash Flow	-1.6	
Southbound Net Cash Flow	+0.06		Southbound Net Cash Flow	+0.5	
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
000333	482	1.28	002371	209	1.55
002129	245	1.39	600519	187	0.08
300073	218	4.28	000625	180	1.35
600036	201	0.27	000001	175	0.71
600487	195	4.71	600549	164	4.86

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2208	84,393	-28,767	48,679	-3,751	50,281	-3,680
IF2209	34,072	-5,140	59,907	373	69,934	-364
IF2212	8,893	-5,238	22,159	-421	25,243	-591
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2208	45,188	-19,118	25,125	-3,238	28,442	-3,482
IH2209	15,855	-8,232	23,143	-1,748	31,550	-2,424
IH2212	5,553	-1,893	11,780	-430	13,675	-226
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2208	112,785	32,752	71,426	3,087	74,415	2,686
IC2209	51,896	9,502	106,958	-492	110,933	80
IC2212	21,730	8,601	79,448	1,037	78,565	1,844
IC2303	9,102	1,662	9,257	1,680	8,263	1,595
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2208	34,777	4,947	14,189	1,494	14,779	1,384

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2208	101219	-43482	63146	1443	63026	1845
IO2209	20011	-8237	36189	510	40806	557
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2208	44101	14426	6707	3019	7838	3313

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	44,179	7,272	43,279	-778	47,323	-1,172
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	56,099	5,218	90,762	-458	96,935	311
TF2212	3,648	1,651	10,965	432	11,374	467

10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	95,438	-1,881	142,946	917	148,593	1,504
T2212	8,910	3,200	22,179	1,009	24,499	1,389

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Oil	OI209	11,405.0	+2.54%	131,941	129,181
No.1 Soybeans	A2209	5,822.0	+1.82%	61,862	110,722
Bitumen	BU2209	4,060.0	+1.7%	218,659	330,383
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coke	J2209	2,565.0	-3.48%	19,502	31,749
Coking Coal	JM2209	1,906.5	-2.61%	30,630	48,509
EG	EG2209	4,120.0	-2.02%	175,209	372,295

Commodities (night session):

* Global crude oil price closed up collectively. September NYMEX crude oil contract up 1.85% to closed at \$96.45/b, September Brent contract up 1.61% to closed at \$99.96/b. INE crude oil active contract up 0.48% to 655.2 yuan/b. Market concerned the supply shortage might expand and weak performance of USD also support the oil price up.

* Precious metals closed down collectively. COMEX gold active contract down 0.53% to closed at \$1718.2/oz, SHFE gold active contract down 0.47% to closed at 375.98 yuan/gram. Higher US bond yield and interest rate hikes by Fed put pressure on gold price.

* Metals closed down mostly. LME aluminum down 2.73%, LME tin down 1.31%, LME nickel down 0.44%, LME copper up 0.4% on the contrast. SHFE aluminum down 1.03%, SHFE zinc down 0.55%, SHFE tin down 0.54%, SHFE nickel up 0.81% on the contrast.

* Commodity futures closed mixed. Energy & chemistry futures showed a mixed performance, bitumen up 1.7%, natural rubber up 1.25%, MEG down 2.02%, EB down 1.45%, methanol down 1.06%. Black series closed down collectively, coke down 3.48%, coking coal down 2.61%, steel rebar down 1.42%. Agriculture futures products closed up mostly, rapeseed oil up 2.54%, No.1 soybeans up 1.82%, corn up 1.28%, corn starch up 1.12%, soybean oil up 0.96%, RBD palm olein up 0.95%.

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