

DZ20221201

Financials

*Offshore yuan against U.S. dollar jumped to 7.0653 around 20:16 local time on Nov 30th.

Covid

*Several districts in Guangzhou city announced to adjust covid-control policy and lifted lock-down city wide with no general nucleic acid testing to be carried forward.

Industrial Economy

*NDRC suggests stepping up financial supports on coal power companies with effective measures to be adopted to alleviate actual difficulties. Special re-financing monetary policy tools to be fully utilized with low-cost liquid loan supports to be provided. Current coal supply is generally in good condition with coal balance remains at historical high level around 175mio ton.

*Rumors saying purchase tax deduction of passenger vehicles and NEV subsidy to extend in 2023, though person in charge in CAAM and CPCA said no heard of such matters.

*NMPA issued the prohibition list of online drug sales with vaccines, blood products, anesthetic drugs, psychotropic substances and Chinese medicinal granula included in, to take effect from Dec 1st 2022.

* Nov 30th Block Trade Info

*Discount

- Zhuhai CosMX Battery Co. (688772 CH) saw 3 block trades worth 17mn at 21.57 yuan per share, 3.75 discount from last closing.

- Bioeasy Biotechnology Co. (300942 CH) saw 3 block trades worth 31mn at 19.47 yuan per share, 14.98 discount from last closing.

- Sanlian Hope Co. (300384 CH) saw 6 block trades worth 53mn at 15.3 yuan per share, 4.32 discount from last closing.

- Risesun Real Estate Co. (002146 CH) saw 2 block trades worth 16mn at 2.34 yuan per share, 9.65 discount from last closing.

- Long Yuan Construction Co. (600491 CH) saw 2 block trades worth 53mn at 5.75 yuan per share, 10.58 discount from last closing.

- Kangtai Biological Products Co. (300601 CH) saw 3 block trades worth 69mn at 28.12 yuan per share, 18.26 discount from last closing.

- Fudan Microelectronics Co. (688385 CH) saw 6 block trades worth 104mn at 69.16 yuan per share, 9.20 discount from last closing.

***Margin Trade**

Total Margin Balance	1.4644 trillion	Total Short Selling Balance	99.9 billion
SH Margin Balance	0.7714 trillion	SH Short Selling Balance	63.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600050	220mio	601916	43.6mio
601868	73mio	688538	5.9mio
600760	64mio	600748	4.14mio
601728	64mio	601988	3.72mio
603826	56mio	600919	2.7mio
SZ Margin Balance	0.6929 trillion	SZ Short Selling Balance	37.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000617	197mio	000100	97.16mio
300482	148mio	000725	14.09mio
000625	144mio	000878	2.77mio
001979	114mio	000002	2.25mio
002594	82mio	002926	1.76mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.7		Northbound Net Cash Flow	+1.3	
Southbound Net Cash Flow	+0.9		Southbound Net Cash Flow	+1.9	
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
000858	716	1.19	000656	286	22.52
300750	677	0.9	600188	221	1.85
601318	478	0.99	600089	196	2.36
002594	381	1.32	601225	190	0.98
002050	261	3.54	000513	162	6.75

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2212	90,814	-39,911	82,167	-5,642	94,854	-6,630
IF2303	18,671	-10,437	32,636	-891	39,306	-1,687
IF2306	6,485	-1,647	12,713	-280	16,880	-387

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2212	66,417	-33,350	58,032	-4,689	73,275	-4,674
IH2303	13,668	-8,470	19,621	-851	25,372	-736
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2212	74,821	-33,424	120,078	-7,614	119,741	-7,326
IC2301	7,658	1,078	9,344	1,924	8,751	1,730
IC2303	21,619	-1,885	83,409	2,127	78,185	1,566
IC2306	11,569	2,551	44,125	2,554	44,961	2,942
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2212	47,776	-12,770	40,847	-2,103	43,978	-1,752
IM2303	11,749	-3,527	26,182	-365	28,413	-839
IM2306	5,152	14	14,927	595	17,495	850

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2212	121589	-78213	74658	-1723	80580	384
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2212	62521	-25618	31732	31	37067	85

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2303	94,393	15,491	30,771	2,012	34,375	1,384
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2303	119,517	-59,301	78,130	-896	83,150	-534
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2303	204,642	-38,487	133,244	865	138,649	411
T2306	14906	8668	9643	274	10101	305

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Ethylbenzene	EB2301	7,871.0	+2.88%	146,317	146,605

LPG	PG2301	4,915.0	+2.52%	62,034	70,843
TSR 20	NR2302	9,795.0	+2.24%	25,336	35,816
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Gold	AU2302	402.0	-0.96%	84,381	160,829
Fuel Oil	FU2301	2,585.0	-0.73%	225,637	284,350
Low Sulfur Fuel Oil	LU2302	4,327.0	-0.71%	61,104	38,587

Commodities (night session):

* Global crude oil price closed up collectively. January NYMEX contract up 2.93% to closed at \$80.49/b, February Brent contract up 2.98% to closed at \$86.76/b. INE crude oil active contract up 1.56% to closed at 580.6 yuan/b.

* Precious metals closed mixed. COMEX gold contract up 1.09% to closed at \$1782.9/oz. SHFE gold active contract down 0.96% to closed at 401.96 yuan/gram.

* Metals closed up mostly, LME aluminum up 4.69%, LME zinc up 3.41%, LME copper up 3.08%, LME lead up 2.08%, LME nickel down 0.21%. SHFE zinc up 1.97%, SHFE aluminum up 1.62%, bonded copper up 1.37%, SHFE nickel up 1.29%, SHFE copper up 1.16%.

* Commodity futures closed up mostly. Energy & chemistry futures saw strong performance, EB up 2.88%, LPG up 2.52%, TSR 20 up 2.24%, natural rubber up 1.49%, soda ash up 1.3%, bitumen up 1.1%. Black series closed up mostly, hot-rolled coil up 0.83%. Agricultural products closed up slightly, No.2 soybeans up 0.73%, soybean meal up 0.72%.

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