

DZ20221205

#### Market Temporary Suspension

\*A-share market will temporarily suspend trading for 3 minutes on Dec 6th in condolences of former President Jiang Zeming, around 10 AM.

#### Covid

\*Beijing: bus and subway should not reject passengers without 48-hour nucleic acid test certificate from Dec 5th.

\*Shenzhen city issued notice that green health code will be checked in access of public spots like subway, bus, pharmacy and parks with nucleic acid test no longer required from Dec 3rd.

\*Shanghai optimized measures of covid prevention and control with negative certificate of nucleic acid test no longer required for public transportation and outdoor public sites.

#### Financials

\*NDRC held conference to carry forward measures in stabilizing economy which suggested economic operation in Q4 as vital timing to consolidate stable economic recovery with multiple measures in stabilizing economy to be implemented and policy efficacy to be released.

#### Industrial Economy

\*CSRC approves industrial silicon futures trading in Guangzhou Futures Exchange.

\*China Banks to issued offshore loans to help developers, Reuters reported.

\*Data collected by SAC shows accumulated operation income and net profit realized by 140 securities companies in Jan-Sept of cny 304.2bn and cny 116.8bn respectively with total asset of cny 10.88tn, net asset of cny 2.76tn and net capital of cny 2.11tn.

#### Co Focus

\*Longi signed strategic cooperation contract with Wanhua Chemical with deepen cooperation to be carried forward in PV, hydrogen, integration of construction PV and new materials fields in exploration of clean energy market.

#### Dec 2nd Block Trade

\*Block Trade Info

\*Discount

- Aohua Photoelectricity Endoscope Co. (688212 CH) saw 3 block trades worth 20mn at 62.96 yuan per share, 0.23 discount from last closing.

- Decai Decoration Co. (605287 CH) saw 3 block trades worth 18mn at 22.5 yuan per share, 9.96 discount from last closing.

- Zhenhua E-Chem Inc. (688707 CH) saw 10 block trades worth 62mn at 48.69 yuan per share, 7.85 discount from last closing.

- Kingstrong Tech Co.(300629 CH) saw 4 block trades worth 24mn at 25.22 yuan per share, 11.97 discount from last closing.

- New Hongtai (603016 CH) saw 5 block trades worth 25mn at 17.75 yuan per share, 11.25 discount from last closing.
- Vantone Neo Development Co. (600246 CH) saw 3 block trades worth 31mn at 9.53 yuan per share, 12 discount from last closing.
- Sushi Testing Group Co. (300416 CH) saw 11 block trades worth 157mn at 27.2 yuan per share, 9.06 discount from last closing.
- Honghua Digital Tech (688789 CH) saw 6 block trades worth 52mn at 167.93 yuan per share, 8.67 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4644 trillion	<b>Total Short Selling Balance</b>	99.9 billion
<b>SH Margin Balance</b>	0.7722 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>	
603589	129mio	510500	46.00mio
601868	110mio	512100	8.07mio
600519	98mio	588080	6.29mio
600418	86mio	588000	5.00mio
510300	77mio	512690	3.55mio
<b>SZ Margin Balance</b>	0.6916 trillion	<b>SZ Short Selling Balance</b>	35.7 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000858	216mio	002108	6.69mio
000617	112mio	000725	1.24mio
002121	91mio	000800	1.24mio
000736	88mio	300146	1.00mio
000625	88mio	000681	0.95mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.4		Northbound Net Cash Flow	+3.7	
Southbound Net Cash Flow	-2.0		Southbound Net Cash Flow	+0.7	
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
601012	585	1.64	600519	332	0.16
300750	437	0.56	601318	218	0.45
000858	399	0.62	600276	176	0.68
601888	395	0.99	600438	166	0.84
601668	304	1.3	600988	133	3.93

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2212	89,363	-19,125	83,344	-2,830	98,410	-615
IF2303	22,269	-416	35,209	820	41,832	743
IF2306	7,742	-1,472	13,440	-80	18,555	73
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2212	60,970	-17,507	55,681	-3,793	70,057	-3,085
IH2303	13,481	-5,697	18,968	-1,242	25,919	-862
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2212	66,744	-13,403	111,952	-4,746	113,321	-3,160
IC2301	7,594	753	11,028	1,196	10,275	945
IC2303	19,259	-6,445	82,133	-675	77,491	-1,004
IC2306	13,640	2,709	46,956	1,743	48,027	2,059
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2212	43,817	-7,081	38,058	-2,085	42,093	-682
IM2303	15,554	-421	27,881	-27	29,720	-461
IM2306	5,737	-479	15,444	375	18,118	446

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2212	118930	-69221	72803	1558	79095	2338
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2212	79392	-12932	31174	500	36667	669

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2303	93,162	471	30,956	1,317	35,500	1,664
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2303	96,199	-14,499	79,627	603	81,042	-1,471
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2303	137,891	-52,616	122,014	-2,256	127,153	-2,596

T2306	10,470	-6,567	10,176	327	10,460	262
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**\*Night Session Commodities Market (As of 02:30 am)**

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2301	209,320.0	+3.78%	84,773	79,423
Silver	AG2302	5,297.0	+2.91%	964,493	396,943
Iron Ore	I2301	797.5	+2.7%	239,624	524,466
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2301	561.8	-2.87%	101,484	34,848
LPG	PG2301	4,815.0	-2.39%	60,553	68,673
Rapeseed Meal	RM301	3,055.0	-0.71%	289,629	279,443

**Commodities (night session):**

\* Global crude oil price closed down collectively. January NYMEX contract down 1.08% to closed at \$80.34/b, February Brent contract down 1.27% to closed at \$85.78/b. INE crude oil active contract down 2.87% to closed at 561.8 yuan/b.

\* Precious metals closed down collectively. COMEX gold contract down 0.21% to closed at \$1811.4/oz. SHFE gold active contract down 0.18% to closed at 408.4 yuan/gram.

\* Metals closed up collectively, LME aluminium up 2.86%, LME nickel up 1.99%, LME lead up 1.82%, LME copper up 1.63%, LME tin up 1.02%. SHFE nickel up 3.78%, SHFE tin up 1.72%, bonded copper up 1.14%, SHFE lead up 1.11%, SHFE copper up 1.09%.

\* Commodity futures closed up mostly. Energy & chemistry futures saw strong performance, soda ash up 2.15%, PVC up 2.11%, bleached softwood kraft pulp up 2.1%, MEG up 1.35%. Black series closed up mostly, iron ore up 2.7%, steel rebar up 1.72%, hot-rolled coil up 0.98%. Agricultural products closed mixed, corn starch up 0.52%, rapeseed meal down 0.71%.

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