

DZ20211231

***Key points**

Financials

*600599 and 600272 to disclose 2021 annual reports on Jan 28th, first batch in Shanghai Stock Exchange.

*Yi Huiman, head of CSRC said to promote market stable operation using multiple measures with wide volatility to be prevented and restricted measures will be issued under prudent consideration to avoid group fallacies.

Industrial Economy

*The SASAC issued opinions in promoting high-quality development of central enterprises for carbon peak and neutral which said to achieve progress in optimization of energy structure by 2025 with energy consumption per 10k capacity down 15% vs 2020 and installment of renewable energy power equip over 50%.

*Zou Lan, head of PBoC financial market dept encourages financial institutions to assist M&A projects of inter-real estate market with supporting financing environment created.

*Sun Guofeng, head of PBoC monetary policy dept said the first batch of carbon reduction supporting tool of cny 85.5bn has been issued.

*PBoC Shanghai headquarter said to steadily promote digital RMB in trial in 2022.

Co Focus

*Andon Health (002432 CH) revised record saying it holds 70.46% (80% before revision) stake of iHealth, the channel for sale in the U.S. market.

Dec 30th Block Trade

*Block Trade Info

*Discount

- Zhonghang Electronic (300114 CH) saw 1 block trade worth 78mn at 17.1 yuan per share, 2.51pct premium from last closing.

- Gigadevice Semiconductor (603986 CH) saw 4 block trade worth 109mn at 169.41yuan per share, 4pct discount from last closing.

- Kingsemi (688037 CH) saw 1 block trade worth 32mn at 169.52yuan per share, -1.5 pct discount from last closing.

- Wingtech Tech (600745 CH) saw 3 block trade worth 68mn at 129.53yuan per share, 1.8pct discount from last closing.

Premium

- ZTE (000063 CH) saw 1 block trade worth 5.7mn at 35.6 yuan per share, 7.94pct premium from last closing.

***Margin Trade**

Total Margin Balance	1.7214 trillion	Total Short Selling Balance	119.4 billion
SH Margin Balance	0.9086trillion	SH Short Selling Balance	76.9 billion

<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
601919	130mio	601328	11.16mio
600366	113mio	600016	9.96mio
600668	94mio	601985	8.84mio
603501	91mio	601988	8.3mio
601318	83mio	601818	8.0mio
SZ Margin Balance	0.8125 trillion	SZ Short Selling Balance	42.5 billion
<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
300058	214mio	000338	7.54mio
002639	193mio	300433	4.66mio
000858	190mio	000725	2.55mio
002466	135mio	002378	2.42mio
000537	121mio	000333	1.94mio

***Connection Trade**

Southbound trading was suspended on Dec 30th

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2201	82,003	-4,121	53,987	-3,165	57,136	-2,420
IF2203	24,828	-3,125	49,989	-439	70,251	89
IF2206	7,036	-1,396	24,113	388	32,392	434
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2201	49,106	-8,587	37,669	-3,558	41,946	-3,437
IH2203	15,102	-1,026	26,818	-324	35,059	201
IH2206	5,577	-1,284	12,903	1	18,473	217
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2201	73,488	21,328	71,744	1,687	70,106	3,024
IC2203	19,453	6,109	64,027	1,318	80,323	1,499
IC2206	8,916	1,459	56,680	956	71,561	983

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2201	141079	-12417	89198	715	93284	744

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2203	32,991	7,797	39,406	719	44,300	781
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2203	39,813	7,710	71,200	1,076	80,596	631
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2203	96,891	18,160	131,797	2,028	136,527	1,693
T2206	7333	2244	9724	434	9282	374

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Ethynylbenzene	eb2202	8,554.0	+1.72%	88,620	141,391
Zinc	zn2202	24,425.0	+1.58%	90,058	96,964
EG	eg2205	4,941.0	+1.52%	135,109	224,816
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Glass	fg205	1,718.0	-1.6%	134,948	256,174
Soda Ash	sa205	2,232.0	-1.11%	284,534	403,263
Hot-rolled Coil	hc2205	4,409.0	-1.05%	181,959	811,807

Commodities (night session):

* February NYMEX crude oil contract down 0.13% to closed at \$76.46/b, March Brent contract down 0.25% to closed at \$79.01/b, INE crude oil active contract up 1.25% to closed at 500.5 yuan/b.

* COMEX gold active contract closed at \$1815.5/oz (up 0.54%), SHFE gold active contract closed at 373.8 yuan/gram (up 0.82%).

* Metals performed mixed. LME aluminum rose 0.16%, copper down 0.7%. SHFE aluminum up 0.89%, copper up 0.46%, bonded copper up 0.35%. The production cut of San Ciprian triggered by surging power cost pushed up aluminum price.

* Commodity futures saw diverge performance. Energy & chemistry sector performed mixed, ethynylbenzene rose 1.72%, EG went up 1.52%, PTA up 1.41%, glass declined 1.6%. Black series mostly went down, hot-rolled coil down 1.05%, thermal coal down 0.88%, coking coal up 0.43%. Agriculture commodity futures performed mixed, cotton rose 1.23%, No.2 Soybeans down 0.97%.

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