

DZ20220224

*Key points

Policy

Industrial Economy

*National Aging Committee issued plan in pattern exploration of “community + property management + elderly care service” with effective supply to be increased and policy of fee administration formulated. Flexible employment of aging population will be under research.

*NDRC carry out investigation on abnormal market behavior of thermal coal in futures market with index sampling of coal price to be standardized.

*The 14th FY development plan of bio-economy to be issued in market scale of trillions level, according to industrial experts and reported by China Securities Journal.

City News

*Nanjing city issued major plan of economic social development in 2022 which mentioned to push forward 420 major projects in total investment of cny 1.47tn, including 2 carborundum projects.

Co Focus

*Salt Lake Industry (000792 CH) confirmed rumors saying upward price adjustment of potassium chloride over cny 400yuan per ton at factory price of 3500yuan per ton, China Securities Journal reported.

*Block Trade Info

*Discount

- ZTE Corporation (000063 CH) saw 4 blocks trade worth 18mn at 30.06 yuan per share, 0.00pct discount from last closing.

- Zhonghuan Semiconductor (002129 CH) saw 4 blocks trade worth 43mn at 46.66yuan per share, 0.00pct discount from last closing.

- China Duty Free (601601 CH) saw 1 block trade worth 32mn at 210.89yuan per share, 0.00 discount from last closing.

- China Pacific (000778 CH) saw 1 block trade worth 13mn at 27.23yuan per share, 0.00pct discount from last closing.

- China Chemical (601117 CH) saw 5 blocks trade worth 45mn at 10.81yuan per share, 0.00pct discount from last closing.

- Gigadevice Semiconductor (603986 CH) saw 1 block trade worth 33mn at 14.71yuan per share, 4pct discount from last closing.

- Ysstech Info-Tech (300377 CH) saw 1 block trade worth 221mn at 14.71yuan per share, 2.97pct discount from last closing.

Premium

- Century Huatong (002602 CH) saw 3 blocks trade worth 15mn at 6.77 yuan per share, 0.00pct premium from last closing.

***Margin Trade**

Total Margin Balance	1.6362 trillion	Total Short Selling Balance	97.7 billion
SH Margin Balance	0.8592 trillion	SH Short Selling Balance	62.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600096	380mio	600028	6.33mio
600111	264mio	601929	5.66mio
600036	189mio	688126	5.2mio
600141	162mio	600863	2.08mio
601166	154mio	600510	1.6mio
SZ Margin Balance	0.7771 trillion	SZ Short Selling Balance	34.9billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002326	423mio	002064	6.47mio
002497	372mio	002939	1.59mio
000792	358mio	000158	1.56mio
002191	148mio	000901	1.48mio
002594	143mio	000783	1.39mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.9		Northbound Net Cash Flow	+0.5	
Southbound Net Cash Flow	-0.4		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
601012	393	1.05	002326	648	28.26
002594	346	1.26	601318	748	0.83
000858	228	0.3	600519	399	0.18
300059	225	1.03	300014	319	2.03
601658	218	3.39	300316	243	3.35

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2203	82,041	-19,306	80,199	-7,409	96,230	-6,992
IF2206	17,235	-1,996	36,243	266	45,249	3
IF2209	6,776	-81	11,565	-343	14,810	-175

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2203	43,461	-14,100	43,461	-3,320	50,672	-4,429
IH2206	8,233	-2,104	14,624	-528	19,988	-347
IH2209	3,214	-714	7,396	-33	10,564	-135
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2203	67,578	-12,674	96,938	-6,899	106,643	-6,363
IC2206	15,434	-3,870	70,680	-224	83,380	-341
IC2209	9,897	-4,575	42,535	427	45,230	707

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2203	98391	-36345	72025	1615	75273	1543

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2203	4,854	-2,450	14,982	-1,235	14,963	-1,257
TS2206	21,330	-8,675	24,989	804	26,045	1,185
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2203	5,156	-7,583	19,455	-772	19,425	-567
TF2206	61,714	-17,565	74,747	606	74,243	-2,234
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2203	10,687	-8,018	22,621	-1,439	22,435	-1,426
T2206	123,733	-12,636	120,727	5,104	129,654	1,863

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	p2205	11,274.0	+3.09%	372,794	514,342
Soybean Oil	y2205	10,468.0	+3.03%	347,092	500,509
No.2 Soybeans	b2203	5,324.0	+2.25%	16,783	18,230
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Glass	fg205	1,980.0	-2.17%	285,330	276,250

No.1 Soybeans	a2207	5,926.0	-1.94%	68,744	84,432
Zinc	zn2204	24,740.0	-1.55%	78,897	128,876

Commodities (night session):

* Global crude oil rose collectively. April NYMEX crude oil contract up 0.36% to closed at \$92.24/b, May Brent contract up 0.54% to closed at \$94.36/b. INE crude oil active contract up 0.2% to closed at 591.3 yuan/b.

* COMEX gold active contract closed at \$1910.9/oz (up 0.18%), SHFE gold active contract closed at 388.96 yuan/gram (up 0.28%).

* Metals mostly closed down. LME aluminum down 0.27%, copper down 0.7%. SHFE aluminum down 1.11%, copper down 0.83%, bonded copper down 0.84%.

* Commodity futures performed mixed, Energy & chemistry futures saw diverge performance, dthenylbenzene rose 1.54%, glass fell 2.17%. Black series mostly closed down, thermal coal declined 1.28%, iron ore rose 0.43%. Agriculture futures mostly closed up, RBD palm olein rose 3.09%, soybean oil soared 3.03%.

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