

DZ20220304

\*Key points

Macro

\*The 13th National Committee of the CPPCC to hold annual session from March 4th-10th and Standing Committee of the NPC to be held from March 5th-11th.

Industrial Economy

\*China to raise diesel price by 255yuan per ton and gasoline price by 260yuan per ton from March 3rd.

\*NBS: to promote key reform tasks like performance evaluation of high quality development, statistical accounting of carbon emission, monitoring of common prosperity and digital economy with reform of modern statistic to be promoted.

Co Focus

\*CATL clarified rumors suggesting production schedule cut in March along with other LFP plants which is untrue, Securities Journal reported.

\*Block Trade Info

\*Discount

- Sinofibers Tech (300777 CH) saw 2 block trades worth 85mn at 48.75 yuan per share, 9.96 pct discount from last closing.
- China Gold (600916 CH) saw 1 block trade worth 26mn at 13.05 yuan per share, 4.54pct discount from last closing.
- ZJ Bio-Tech Co.(688317 CH) saw 2 block trades worth 120mn at 38.7 yuan per share, 5.01pct discount from last closing.
- Yaoji Technology (002605 CH) saw 2 block trades worth 27mn at 18.96yuan per share, 8.67pct discount from last closing.
- Salt Lake (000792 CH) saw 4 block trades worth 102mn at 34.15yuan per share, 0.99 discount from last closing.
- New Industries(300832 CH) saw 2 block trades worth 217mn at 31.5yuan per share, 20.25pct discount from last closing.
- Beijing Shougang (000959 CH) saw 3 block trades worth 125mn at 6.35yuan per share, 1.55pct discount from last closing.
- Shaanxi Coal (601225 CH) saw 1 block trades worth 50mn at 13.96yuan per share, 5.99pct discount from last closing.
- Meijin Energy (000723 CH) saw 2 block trades worth 69mn at 15.4yuan per share, 1.72pct discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.6335 trillion	<b>Total Short Selling Balance</b>	97 billion
<b>SH Margin Balance</b>	0.8583 trillion	<b>SH Short Selling Balance</b>	62.9 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600519	278mio	600733	7.93mio
601919	142mio	600010	5.83mio
601168	137mio	601988	5.53mio
600277	124mio	601880	3.96mio
601969	93.7mio	688599	3.42mio
<b>SZ Margin Balance</b>	0.7751 trillion	<b>SZ Short Selling Balance</b>	34 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000002	149mio	002064	7.86mio
000858	128mio	300433	1.56mio
000887	127mio	000630	1.48mio
002594	107mio	002500	1.33mio
002475	83.14mio	002249	1.28mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.8		Northbound Net Cash Flow	-1.5	
Southbound Net Cash Flow	-0.57		Southbound Net Cash Flow	+0.9	
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
300274	512	3.74	000858	950	1.29
601668	421	1.98	600519	592	0.26
601838	328	6.1	300059	271	1.16
002475	322	1.12	300750	259	0.25
603259	241	0.91	002812	257	1.44

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2203	82,286	-734	76,551	991	92,351	942
IF2206	17,223	1,548	39,104	273	48,756	351
IF2209	5,496	866	13,739	397	17,425	674

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2203	39,540	3,385	39,524	508	45,212	905
IH2206	8,462	301	15,952	435	22,271	602
IH2209	3,964	700	8,702	547	12,390	637
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2203	64,822	3,940	86,856	170	92,742	-378
IC2204	6,329	641	10,759	1,014	10,637	824
IC2206	14,694	807	73,677	-215	86,237	-138
IC2209	8,628	1,610	50,201	809	53,905	1,182

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2203	119,061	11,737	81,484	790	87,406	1,070

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2203	162	-268	2,186	29	2,186	29
TS2206	47,298	22,127	31,273	2,729	35,353	3,317
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2203	96	-36	2,778	20	2,778	20
TF2206	100,559	49,797	81,099	4,444	82,192	7,883
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2203	1,788	929	2,321	160	2,321	160
T2206	153,707	41,762	133,349	3,879	142,319	5,545

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2204	188,000.0	+3.95%	231,571	151,677
Stainless Steel	SS2204	18,625.0	+3.88%	68,512	48,440
Iron Ore	I2205	818.5	+3.54%	428,840	474,813

Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2204	6,557.0	-2.02%	137,830	46,068
Thermal Coal	ZC205	847.0	-1.81%	2,128	11,283
PTA	TA205	6,060.0	-1.66%	1,371,379	981,422

\* Global oil prices were pulled back as April contract of WTI shrank by 2.31%, quoted at \$108.05/barrel. Likewise, May contract of Brent went down by 2.27%, closed at \$110.37/barrel, market's paying attention not only on the situation of Ukraine crisis but also the possibility of Iran resuming crude oil exports.

\* COMEX gold futures closed higher to \$1,938.4 per ounce with 0.84% increase, COMEX silver futures settle at \$25.28 per ounce with 0.36% increase.

\* For the night session on March 3, commodity market closed mixed for black series leading the upside, iron ore surged by 3.54% and closed up, coking coal and coke inched up by 3.25% and 2.73% respectively, while thermal coal dropped by 1.81%. Regarding chemical and energy sector, fuel oil rose the most with 2.24% increase, methanol shifted more than 1% higher, while LPG and PTA were eased by 2.02% and 1.66% respectively.

\* LME metals mostly closed up with LME copper rose by 2.46% to \$10,416.5/ton, LME zinc up by 2.41% to \$3,954/ton, LME nickel went up by 4.76% to \$27,110 ton, LME aluminum up by 5.53% to \$3,766.5/ton, LME tin shifted 2.22% lower to \$46,640/ ton, and LME lead closed up with 0.81% increase at \$2,420/ton.

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