

DZ20221202

Covid

*Sun Chunlan, vice premier said Chinese medical healthcare and disease control system stand the test with the help of efficient treatment and drugs, Chinese traditional medicines especially and full vaccination of whole population has exceeded 90%, which all created conditions for optimizing covid control measures when pathogenicity of omicron weakens.

*Guangzhou city encourages families to self-prepare antigen reagent boxes.

Financials

*China will conduct a nationwide economic census in 2023, the 5th one of the census which is conducted once every 5 years, according to a State Council statement.

*CBIRC issued notice to start commercial pension trial in 10 regions for 1 year, to take effect from Jan 1st 2023.

Industrial Economy

*Pudong Development Bank signed strategic cooperation contracts with 16 developers including Vanke, Poly and Longfor with total intentional financing reached cny 530bn to support stable and healthy development of real estate market.

Dec 1st Block Trade

*Block Trade Info

*Discount

- Zuojiang Tech Co. (300799 CH) saw 4 block trades worth 201mn at 118.52yuan per share, 17.87 discount from last closing.

- Zhuhai CosMX Battery Co. (688772 CH) saw 5 block trades worth 22mn at 21.91 yuan per share, 3.74 discount from last closing.

- Yanggu Huatai Chemical Co. (300121 CH) saw 2 block trades worth 92mn at 11.55 yuan per share, 2.28 discount from last closing.

- Asia—Potash International (000893 CH) saw 3 block trades worth 23mn at 25.93 yuan per share, 8.76 discount from last closing.

- Kingstrong Tech (300629 CH) saw 4 block trades worth 25mn at 25 yuan per share, 8.79 discount from last closing.

- Cybrid Tech Inc. (603212 CH) saw 6 block trades worth 29mn at 29.34 yuan per share, 11.39 discount from last closing.

*Flat

- Zhongji Innolight Co.(300308 CH) saw 2 block trades worth 144mn at 28.45 yuan per share, 0.00 discount from last closing.

- Ningbo Shanshan Co. (600884 CH) saw 5 block trades worth 263mn at 19.36 yuan per share, 0.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.4644 trillion	Total Short Selling Balance	99.9 billion
SH Margin Balance	0.7730 trillion	SH Short Selling Balance	62.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600050	231mio	601916	4.93mio
601225	183mio	600606	1.8mio
603799	134mio	688538	1.44mio
600536	131mio	688772	1.24mio
603589	119mio	600007	1.14mio
SZ Margin Balance	0.6926 trillion	SZ Short Selling Balance	37.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000625	183mio	000665	11.02mio
002049	154mio	000100	9.19mio
002181	94mio	000629	3.72mio
300003	90mio	002266	2.84mio
002385	88mio	000069	2.24mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.7		Northbound Net Cash Flow	+7.7	
Southbound Net Cash Flow	+0.15		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	920	1.51	300274	302	2.32
300760	863	2.19	300450	272	4.28
300750	836	1.09	688111	226	1.92
002594	526	1.74	002049	189	1.69
002027	487	6.08	600900	188	0.39

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2212	108,594	18,359	86,174	4,219	99,025	4,270
IF2303	23,366	5,333	34,545	1,988	41,089	1,783
IF2306	9,468	3,475	13,543	1,184	18,494	1,652

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2212	78,667	12,897	59,768	1,793	73,360	400
IH2303	20,102	6,972	20,527	932	26,813	1,460
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2212	81,155	6,546	116,800	-2,927	116,572	-2,613
IC2301	7,299	108	9,919	583	9,398	812
IC2303	26,475	5,843	82,808	-233	78,495	310
IC2306	11,627	681	45,226	1,173	45,986	1,288
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2212	51,504	3,908	40,261	-259	42,955	-827
IM2303	16,351	5,096	28,104	2,247	30,198	1,815
IM2306	6,242	1,369	15,149	228	17,672	177

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2212	189599	68333	71402	-3256	76829	-3751
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2212	92572	30547	30683	-838	36018	-998

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2303	93,583	745	29,940	-389	33,930	-267
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2303	110,992	-7,228	79,261	1,860	82,574	492
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2303	195,651	-5,094	124,276	-6,786	129,749	-7,304
T2306	17,568	3,061	9,849	206	10,201	142

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Silver	AG2302	5,157.0	+2.69%	591,068	383,508

Bleached Softwood Kraft Pulp	SP2301	7,162.0	+2.26%	109,101	144,933
Gold	AU2302	410.0	+1.29%	84,580	168,393
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2301	8,386.0	-1.85%	360,430	297,285
Coking Coal	JM2301	2,177.5	-1.56%	14,687	48,462
Natural Rubber	RU2301	12,755.0	-1.35%	60,253	102,368

Commodities (night session):

* Global crude oil price closed up mostly. January NYMEX contract up 1.07% to closed at \$81.41/b, February Brent contract up 0.05% to closed at \$87.01/b. INE crude oil active contract down 0.86% to closed at 574.5 yuan/b.

* Precious metals closed up collectively. COMEX gold contract up 3.27% to closed at \$1817.4/oz. SHFE gold active contract up 1.29% to closed at 410.0 yuan/gram.

* Metals closed up mostly, LME copper up 1.47%, LME tin up 1.44%, LME nickel up 1.2%, LME zinc up 0.84%. Bonded copper up 0.77%, SHFE tin up 0.74%, SHFE zinc up 0.66%, SHFE nickel up 0.56%.

* Commodity futures closed up mostly. Energy & chemistry futures saw mixed performance, bleached softwood kraft pulp up 2.26%, natural rubber down 1.35%, methanol down 1.2%. Black series closed down collectively, coking coal down 1.56%. Agricultural products closed down mostly, RBD palm olein down 1.85%, soybean oil down 1.18%.

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