

DZ20211220

**\*Key points**

Global Relationship

\*News spokesman of MoC said to adopt necessary measure to defend state sovereignty, safety and legitimate rights of Chinese enterprises.

Financials

\*CSDCC: new investors in Nov of 1.3mio, up 36.38% m/m and outstanding investors of 196mio.

\*CSRC revised the trading connect regulation between mainland and HK stock market which to exclude domestic investors from SH-HK connect investors with 1-year transition period set.

\*President Xi Jinping held the 23rd meeting of Central Overall Deepen Reform Committee and emphasized to build up unified market under efficient regulation, fair competition and opening-up with floating of commodity elements promoted in larger scale.

\*MoF: Jan-Nov public budget income of cny 19.1tn, up 12.8% y/y and budget spending of cny 21.4tn, up 2.9% y/y with stamp tax income of securities trading of cny 247.6bn, up 43.3% y/y.

\*The NPC Standing Committee approved the 2022 legislation work plan under deepen reform and green development with food safety security law, energy law, atomic energy law, finance stability law to be formulated and coal mining resource law to be revised.

\*CBIRC issued administration method on liquidity risk of wealth management product with limit set for investment of liquidity-constraint asset, affecting products worth around cny 20tn.

\*CBIRC issued notice of opening-up of insurance agency market which largely cancelled restraints of foreign insurance agencies with entry barriers lowered.

Co Focus

\*Muyuan (002714 CH) set up cloud computing enterprise with registered capital of cny 100mio with operation range include equipment technology service of cloud computing.

\*Wens Foodstuff (300498 CH) said current livestocking remains high above normal level with capacity reduction to sustain and to operate around bottom range in the coming terms.

\*Ofilm (002456 CH) said on the interactive platform that co plans to explore and make progress in smart vehicles and VR/AR business during 2021-2025 with income proportion of new business to be improved as new growth impetus.

Dec 17th Block Trade

**\*Block Trade Info**

**\*Discount**

- Imeik Tech (300896 CH) saw 2 block trade worth 11mn at 569.83yuan per share, 0.00pct discount from last closing.

- BYD (002594 CH) saw 1 block trade worth 5mn at 257.6yuan per share, 7.66pct discount from last closing.

- East Money Info (300059CH) saw 2 block trade worth 18mn at 38.29/31.05 yuan per share, 18.14pct discount from last closing.

- Goertek Inc (002241 CH) saw 4 block trade worth 175.7mn at 53.27yuan per share, 4.99pct discount from last closing.

- Bgi Genomics (300676 CH) saw 5 block trade worth 26mn at 83.76yuan per share, 7.05pct

discount from last closing.

-Kerry Arawana (300999 CH) saw 1 block trade worth 11mn at 50.7 yuan per share, 18.48pct discount from last closing.

-Cathay Biotech (688065 CH) saw 2 block trade worth 17mn at 171.9 yuan per share, 6.63pct discount from last closing.

Premium

- Eve Energy (300014 CH) saw 1 block trade worth 3.56mn at 132.57 yuan per share, 1.81pct premium from last closing.

#### \*Margin Trade

<b>Total Margin Balance</b> 1.7261 trillion		<b>Total Short Selling Balance</b> 115.9billion	
<b>SH Margin Balance</b> 0.9124 trillion		<b>SH Short Selling Balance</b> 76billion	
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600519	151mio	601929	12.7mio
600089	120mio	512660	4.9mio
601225	101mio	600157	3.2mio
600406	94mio	516780	3.1mio
601600	72mio	512760	2.9mio
<b>SZ Margin Balance</b> 0.8137 trillion		<b>SZ Short Selling Balance</b> 40.4billion	
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300058	152mio	300383	2.1mio
000049	127mio	002400	1.8mio
300207	123mio	000725	1.7mio
002756	117mio	000932	1.4mio
002240	89mio	000750	1.1mio

#### \*Connection Trade

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow		-3.6	Northbound Net Cash Flow		-3.0
Southbound Net Cash Flow		2.0	Southbound Net Cash Flow		2.9
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
300750	486	0.36	603259	1061	3.33
002594	403	1.22	601012	588	1.27
300059	396	1.2	600406	542	2.18
300124	301	1.87	600809	509	1.34
300759	298	6.62	002304	474	2.1

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2112	33,504	-28,969	0	-11,854	0	-13,084
IF2201	86,775	26,588	57,285	12,338	58,542	12,006
IF2203	32,919	5,927	54,595	2,273	72,990	2,389
IF2206	10,536	3,232	19,624	2,572	24,835	2,939
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2112	24,989	-15,915	0	-10,003	0	-9,458
IH2201	53,776	14,615	35,945	9,696	37,323	8,923
IH2203	17,578	4,031	24,596	1,400	32,365	1,512
IH2206	6,673	3,103	10,730	1,513	15,087	1,863
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2112	27,054	-30,456	0	-10,445	0	-9,710
IC2201	73,258	13,375	64,525	11,674	65,395	9,901
IC2203	28,823	4,562	66,065	716	83,102	1,618
IC2206	15,773	767	52,385	551	64,176	176

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2112	151266	5038	0	-33546	0	-34646
IO2201	112801	47676	62977	6836	62119	6481

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2203	30,628	6,806	36,351	1,214	39,972	896
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2203	49,438	9,054	65,799	2,187	73,788	2,118
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2203	119,376	26,353	116,901	5,521	121,255	4,332

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

<b>Top 3 Gainers (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Coking Coal	jm2205	2,259.5	+4.61%	30,580	45,322
PVC	v2205	8,535.0	+3.17%	542,343	329,516
Glass	fg205	1,877.0	+2.96%	227,435	192,977
<b>Top 3 Loser (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Crude Oil	sc2202	460.5	-2.1%	143,033	36,735
Ethenylbenzene	eb2202	7,949.0	-1.99%	104,668	119,164
Natural Rubber	ru2205	14,550.0	-1.42%	126,981	223,446

**Commodities (night session):**

\* Global crude oil price fell collectively. January NYMEX crude oil contract down 2.79% to closed at \$70.14/b, February Brent contract down 2.72% to closed at \$72.98/b, INE crude oil active contract down 2.1% to closed at 460.5 yuan/b.

\* COMEX gold active contract closed at \$1804.90/oz (up 0.4%), the highest since November. SHFE gold active contract closed at 372.68 yuan/gram (up 0.6%).

\* Metals mostly closed down. LME aluminum up 2.49%, copper down 0.65%. SHFE aluminum up 1.13%, copper down 0.30%, bonded copper down 0.26%.

\* Commodity futures mostly closed up. Energy & chemistry sector saw strong performance, PVC rose 3.17%, glass went up 2.96%, methanol up 2.29%, bitumen up 2.08%. Black series rose collectively, coking coal up 4.61%, coke up 2.2%. Agriculture commodity futures performed mixed, cotton yarn up 0.84%, No.2 soybeans down 0.54%.

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