

DZ20221213

International Relationship

*Premier Li Keqiang said to insist opening-up of domestic market with investment rights of foreign investors to be protected and international business environment to be created for fair competition. Phase 2 negotiation of China-South Korea will be strived to be achieved with healthy development of mutual relationship to be promoted.

Financials

*China Nov aggregate financing cny 1.99tn, vs previous cny 907.9bn. Nov M2 money supply rises 12.4% y/y, vs previous 11.8% and new yuan loan cny 1.21tn, vs previous cny 615.2bn.

*MoF: China issued 2022 special government bond on Dec 12th of cny 750bn at rate of 2.48%.

Industrial Economy

*State Council urges more online medical services and encourages medical institutions to offer prescriptions online for covid patients and deliver drugs via their parties.

Dec 12th Block Trade

*Block Trade Info

*Discount

- Anlogic Infotech Co. (688107 CH) saw 2 block trades worth 32mn at 64.78 yuan per share, 1.51 discount from last closing.
- Anzheng Fashion Group Co. (603839 CH) saw 5 block trades worth 14mn at 6.52 yuan per share, 11.89 discount from last closing.
- Greatown Holdings. (600094 CH) saw 2 block trades worth 44mn at 3.16 yuan per share, 6.51 discount from last closing.
- Eastern Shenghong Co.(000301 CH) saw 1 block trade worth 268mn at 13.27 yuan per share, 8.86 discount from last closing.
- Wongtee International (000056 CH) saw 11 block trades worth 96mn at 4.57 yuan per share, 6.58 discount from last closing.
- Lifotronic Tech (688389 CH) saw 6 block trades worth 150mn at 17.8 yuan per share, 7.77 discount from last closing.

*Flat

- Gem Co. (002340 CH) saw 2 block trades worth 51mn at 7.88 yuan per share, 0.00 discount from last closing.

*Premium

- Shandong Fiberglass Group Co.(605006 CH) saw 4 block trades worth 53mn at 8.91 yuan per share, 0.11 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4769 trillion	Total Short Selling Balance	95.3 billion
SH Margin Balance	0.7795 trillion	SH Short Selling Balance	60.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600050	486mio	601225	2.77mio
601225	245mio	603885	2.31mio
600309	213mio	600188	2.1mio
600256	108mio	688008	2.1mio
605358	88mio	601088	1.99mio
SZ Margin Balance	0.6974 trillion	SZ Short Selling Balance	34.9 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000858	260mio	002939	0.83mio
000301	176mio	300762	0.79mio
000975	168mio	301111	0.58mio
002323	100mio	000708	0.57mio
000001	97mio	002027	0.49mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.7		Northbound Net Cash Flow	-0.7	
Southbound Net Cash Flow	+3.2		Southbound Net Cash Flow	+3.2	
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
000333	1044	2.81	600519	691	0.32
300760	261	0.69	002340	274	6.6
601601	222	1.28	601669	251	2.99
002241	213	4.02	000858	247	0.35
600809	207	0.6	601899	225	1.03

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2212	100,880	-8,810	62,428	-16,914	71,026	-17,539
IF2301	18,225	3,030	15,640	2,268	18,435	2,689
IF2303	31,076	2,913	42,554	3,447	50,555	2,935

IF2306	8,362	220	16,835	248	23,447	812
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2212	64,977	-14,937	40,230	-10,131	49,623	-10,889
IH2301	15,681	2,108	12,862	2,245	17,643	3,068
IH2303	19,330	-2,944	22,701	-949	30,059	-172
IH2306	5,453	-1,102	6,580	-400	9,619	-544
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2212	89,798	479	72,442	-11,123	75,028	-10,659
IC2301	23,739	6,667	33,941	7,365	30,458	6,791
IC2303	30,949	9,614	90,433	2,011	86,553	2,409
IC2306	15,861	2,310	56,419	2,572	60,183	2,687
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2212	57,972	6,961	28,775	-7,244	31,042	-7,011
IM2301	16,531	8,770	12,677	4,660	12,961	4,416
IM2303	20,317	5,148	31,386	2,458	33,784	1,752
IM2306	7,801	1,220	20,053	438	23,953	821

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2212	131784	-60884	61274	-3926	68940	-4196
IO2301	33628	9219	33528	4319	31544	4439
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2212	93270	-8791	27279	-1541	32926	-1456

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2303	67,771	-8,881	31,778	259	35,417	382
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2303	89,972	-19,113	84,410	409	86,482	918
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2303	130,473	-13,974	126,439	803	129,272	2,375
T2306	10,900	269	10,662	31	11,063	97

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2302	516.6	+1.53%	138,251	44,336
Polyester Staple Fiber	PF302	6,902.0	+1.41%	95,875	222,875
Methanol	MA301	2,535.0	+1.12%	470,035	563,281
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2301	7,496.0	-2.83%	195,470	211,953
Iron Ore	I2305	791.5	-2.28%	317,974	735,388
Cotton Yarn	CY301	20,635.0	-1.95%	1,264	2,135

Commodities (night session):

* Global crude oil price closed up collectively. January NYMEX contract up 3.21% to closed at \$73.30/b, February Brent contract up 2.63% to closed at \$78.10/b. INE crude oil active contract up 1.53% to closed at 516.6 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.98% to closed at \$1792.9/oz. SHFE gold active contract down 0.37% to closed at 403.00 yuan/gram.

* Metals closed down collectively, LME aluminum down 2.8%, LME copper down 2.04%, LME lead down 0.7%, LME tin down 0.68%. SHFE aluminum down 1.64%, SHFE copper down 0.72%, SHFE nickel up 1.09%.

* Commodity futures closed down mostly. Energy & chemistry futures saw weak performance, natural rubber down 1.72%, TSR 20 down 1.56%, bleached softwood kraft pulp down 1%, LPG down 0.96%, glass down 0.96%. Black series closed down mostly, iron ore down 2.28%. Agricultural products closed down collectively, RBD palm olein down 2.83%, cotton yarn down 1.95%, rapeseed meal down 1.67%, No.2 soybean down 1.48%, rapeseed oil down 1.26%, soybean oil down 1.21%.

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