

DZ20221216

Industrial Economy

*Vice premier Liu He suggested government is considering new supporting measures on property sector given its role played as pillar industry of national economy and to guide market expectation. Local urbanization still at stage of fast growth with plenty of room left for demand to shore up stable development of property sector.

Financials

*PBoC issued briefing of foreign institutions in investment of interbank bond market in Nov that as of end Nov, foreign institutions held cny 3.33tn interbank market bonds, accounting for 2.7% of total volume.

Co Focus

*EVE (300014 CH) issued first-generation large column sodium ion battery product in energy density of 135Wh and cycle counts of 2500 times. Besides, its 46 series large-column lithium batteries to realize massive production.

*Longi P-type HJT battery and indium-free HJT battery saw conversion efficiency of 26.56% and 26.09% respectively, both created new world record and further consolidate industrial tech foundation of low-cost HJT battery.

*Dec 15th Block Trade

*Block Trade Info

*Discount

- C.Q.Pharmaceutical Holding Co. (000950 CH) saw 4 block trades worth 21mn at 5.05 yuan per share, 11.09 discount from last closing.
- Cscec Scimee Sci.&Tech. Co. (300425 CH) saw 3 block trades worth 15mn at 4.53 yuan per share, 12.14 discount from last closing.
- Avic Jonhon Optron Tech (002179 CH) saw 1 block trade worth 48mn at 56.57 yuan per share, 3.6 discount from last closing.
- Joynn Laboratories Co. (603127 CH) saw 4 block trades worth 44mn at 55 yuan per share, 4.61 discount from last closing.
- Yunnan Baiyao Group Co. (000538 CH) saw 4 block trades worth 300mn at 56.47 yuan per share, 3.01 discount from last closing.
- Yct Electronics Group Co. (301099 CH) saw 7 block trades worth 34mn at 58.08 yuan per share, 9.19 discount from last closing.
- Nanomicro Tech (688690 CH) saw 2 block trades worth 34mn at 54.25 yuan per share, 6.13 discount from last closing.

*Premium

- China Yangtze Power Co. (600900 CH) saw 2 block trades worth 68mn at 21.03 yuan per share, 2.46 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4772 trillion	Total Short Selling Balance	95.3 billion
SH Margin Balance	0.7778 trillion	SH Short Selling Balance	59.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
603309	165mio	600900	4.79mio
601117	159mio	600016	2.99mio
601012	110mio	688223	2.42mio
601398	82mio	600008	2.03mio
600238	66mio	600166	2.02mio
SZ Margin Balance	0.6994 trillion	SZ Short Selling Balance	35.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	428mio	000301	7.36mio
000301	169mio	000625	2.56mio
002460	147mio	300432	1.73mio
002371	128mio	000100	1.73mio
000625	120mio	301368	1.44mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.1		Northbound Net Cash Flow	+3.9	
Southbound Net Cash Flow	+0.9		Southbound Net Cash Flow	+1.0	
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	420	0.53	002812	267	2.64
002241	234	4.5	600100	162	2.02
601012	215	0.64	300769	135	3.79
600519	204	0.09	600031	130	0.91
600009	201	3.05	002371	118	0.93

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2212	78,916	-17,964	23,914	-21,460	28,437	-22,416
IF2301	68,548	27,704	47,423	17,068	53,949	19,609

IF2303	24,985	527	48,161	2,539	57,494	2,096
IF2306	8,272	1,407	19,396	808	27,566	1,495
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2212	56,559	-15,350	16,280	-12,360	18,801	-15,892
IH2301	50,973	16,286	37,118	11,175	47,489	13,069
IH2303	21,063	-2,625	28,033	-18	37,090	791
IH2306	5,549	-1,093	7,436	19	11,022	246
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2212	66,697	-15,551	26,405	-19,754	27,693	-18,954
IC2301	56,751	16,831	67,087	15,760	64,576	16,055
IC2303	26,854	1,924	96,436	2,531	93,056	2,493
IC2306	14,190	-738	61,755	1,284	67,620	1,883
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2212	36,453	-8,732	11,980	-7,728	12,429	-8,547
IM2301	33,277	8,067	26,035	4,972	27,856	6,361
IM2303	16,148	-549	33,416	1,038	36,166	1,034
IM2306	7,684	307	22,009	470	26,715	740

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2212	149917	14033	55977	-1875	62092	-3062
IO2301	42263	10952	42617	3490	40328	3545
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2212	97362	15166	23479	-1655	28399	-1642

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2303	81,951	-1,184	33,867	1,066	37,680	13
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2303	121,847	-12,948	81,184	-2,774	82,485	-2,923
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2303	152,797	-5,321	130,973	5,101	130,200	4,825
T2306	13,865	2,337	10,413	41	11,016	21

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA305	2,798.0	+3.17%	674,432	817,102
Polyester Staple Fiber	PF302	7,230.0	+3.05%	145,038	247,051
Steel Rebar	RB2305	4,135.0	+2.58%	910,419	1,994,338
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Bonded Copper	BC2302	56,510.0	-4.3%	8,327	14,066
Tin	SN2301	189,350.0	-2.16%	50,497	43,499
Silver	AG2302	5,251.0	-1.87%	649,847	374,145

Commodities (night session):

* Global crude oil price mostly closed down. January NYMEX contract down 1.18% to closed at \$76.37/b, February Brent contract down 1.46% to closed at \$81.49/b. INE crude oil active contract up 0.15% to closed at 538.9 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 1.74% to closed at \$1787.1/oz. SHFE gold active contract down 0.73% to closed at 403.22 yuan/gram.

* Metals mostly went down, LME copper down 2.6%, LMS zinc down 2.33%, aluminum down 2.37%, LME tin down 3.56%. SHFE tin down 2.16%, copper down 1.26%.

* Commodity futures closed up mostly. Energy & chemistry futures saw strong performance, soda ash up 3.17%, Polyester Staple Fiber up 3.05%, bitumen up 2.35%, PTA up 2.14%. Black series closed up collectively, steel rebar up 2.58%, coke up 2.34%, iron ore up 2.14%. Agricultural products closed mixed, cotton up 2.22%, cotton yarn up 1.68%, soybean oil down 1.57%.

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