

DZ20221223

Policy

* National Development and Reform Commission and National Energy Administration issued a joint statement that power users and new energy enterprises were encouraged to sign a green electricity trading contract for more than one year to lock the price and local governments should ensure a high proportion of market sign the contracts.

Financials

* Shanghai Stock Exchange proposed to take measures to strengthen protection for small and medium-sized investors, to promote a smooth transition of the real estate industry to a new development model, to facilitate the development of digital economy and platform enterprises, to improve the quality of listed companies in the three-year action plan, to optimize the connect mechanism, to attract high-quality overseas listed companies to issue CDRS in the Shanghai Stock Exchange, to strengthen ability to monitor and analyze risks.

Co Focus

- * The stock of Swan Cotton recently hit abnormal fluctuations by 4 times, the stock will be suspended.
- * Sentient Pharma's clinical trial progress of innovative drugs has uncertainties.
- * Jianghuai Auto proposed to acquire some assets of Anhui Nio for 1.704 bn yuan.
- * Xu Jiahui claimed that the customer flow of physical stores declined significantly, causing an adverse impact on operation in the short term.
- * Cube Pharma's subsidiary proposed to increase capital from Huarun Runyao Health Tech.
- * Haiyuan Composite proposed to invest in the new photovoltaic industrial base. The total investment of the first phase project is about 4.47 billion yuan, and the second phase project is about 3.55 billion yuan.
- * Anelle claimed that application and market prospects of electron beam grafted modified fabrics remain to be further clarified, and the antiviral and antibacterial effects need to be tested by the market
- * Tang Jun, actual controller of Paisheng Tech was sentenced to 20 years in prison and fined 51.5 million yuan.
- * Staidson plans to raise no more than 580 million yuan for the new coronavirus drugs STSA-1002 and STSA-1005.
- * Jilin Aodong estimated that children's Chaigui antipyretic oral liquid might achieve sales of 200 million yuan this year.

Dec 22nd Block Trade

*Block Trade Info

*Discount

- Zhongtai Securities Co. (600918 CH) saw 2 block trades worth 130mn at 5.76 yuan per share, 9.58 discount from last closing.
- Dawning Info Industry Co (603019 CH) saw 2 block trades worth 64mn at 21.49 yuan per share, 2.01 discount from last closing.

- Tian YouDe Spirit Co. (002646 CH) saw 8 block trades worth 48mn at 13.7 yuan per share, 10.87 discount from last closing.
- Southern Power Grid Tech (688248 CH) saw 3 block trades worth 177mn at 46.15 yuan per share, 2.31 discount from last closing.
- Montage Tech Co.(688008 CH) saw 12 block trades worth 37mn at 60 yuan per share, 6.29 discount from last closing.
- Cosonic Intelligent Tech Co. (300793 CH) saw 2 block trades worth 72mn at 14.2 yuan per share, 14.97 discount from last closing.

*Flat

- Yowant Tech Co. (002291 CH) saw 4 block trades worth 42mn at 13.1 yuan per share, 0.00 discount from last closing.
- Montage Tech Co.(688008 CH) saw 12 block trades worth 37mn at 60 yuan per share, 6.29 discount from last closing.

*Margin Trade

Total Margin Balance	1.4618 trillion	Total Short Selling Balance	91 billion
SH Margin Balance	0.7703 trillion	SH Short Selling Balance	56.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600309	132mio	601669	14.01mio
600056	67.1mio	600900	5.13mio
600487	58.6mio	601377	2.64mio
600779	52mio	600115	1.95mio
600050	51mio	688248	1.66mio
SZ Margin Balance	0.6914 trillion	SZ Short Selling Balance	34.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002317	99.51mio	000301	7.9mio
300587	53.35mio	000625	4.47mio
001979	53mio	300459	3.72mio
000812	48mio	002489	3.05mio
002579	48mio	002797	2.08mio

*Connection Trade

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.9		Northbound Net Cash Flow	+0.9	
Southbound Net Cash Flow	+0.27		Southbound Net Cash Flow	+0.5	
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	574	0.85	300750	382	0.47
600779	376	9.98	600887	284	1.45

600519	358	0.16	601012	215	0.65
600438	357	2.03	000301	152	2.13
601318	355	0.72	002371	149	1.24

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2301	89,160	17,525	64,443	4,750	75,144	5,676
IF2303	25,664	3,759	51,079	548	61,366	1,031
IF2306	7,498	1,299	22,372	894	31,766	1,409
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2301	57,048	4,584	44,787	1,853	55,611	1,603
IH2303	16,046	2,107	29,235	1,000	38,972	700
IH2306	7,152	2,425	9,861	1,227	14,112	1,336
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2301	74,046	12,195	86,687	5,178	83,915	5,893
IC2303	23,634	2,965	96,629	95	93,272	153
IC2306	11,656	570	70,874	1,579	76,911	1,854
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2301	49,394	3,506	38,215	4,435	40,812	4,332
IM2303	19,632	1,806	33,307	-789	36,415	111
IM2306	9,967	1,265	27,678	1,332	33,734	1,415

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2301	93920	26651	59538	695	58652	1409
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2301	67248	220	25411	1444	27425	1895
SSE 50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2301	37560	9897	11342	2581	12646	2556

***Treasury Futures**

Position of Top 20 members (Unit lots)
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2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2303	75,293	-8,205	34,883	1,670	39,193	1,059
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2303	63,810	-17,822	76,678	-272	79,123	165
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2303	75,065	-20,102	129,115	-943	128,349	106
T2306	5,929	-1,249	10,546	14	10,744	-44

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Corn Starch	CS2301	2,883.0	+1.16%	46,416	89,044
Fuel Oil	FU2305	2,691.0	+0.86%	411,552	373,571
Lead	PB2302	15,750.0	+0.35%	32,078	63,489
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coke	J2305	2,625.0	-2.58%	13,537	29,043
Soda Ash	SA305	2,636.0	-2.3%	840,046	728,712
Silver	AG2302	5,255.0	-2.29%	511,702	325,989

Commodities (night session):

* Global crude oil price closed down collectively. February NYMEX contract down 0.06% to closed at \$78.24/b, March Brent contract up down 0.35% to closed at \$82.29/b. INE crude oil active contract down 1.15% to closed at 542.1 yuan/b.

* Precious metals closed mixed. COMEX gold contract down 1.37 % to closed at \$1800.4/oz. SHFE gold active contract down 1.05% to closed at 406.14 yuan/gram.

* Metals closed down mostly, LME zinc down 2.67%, LME copper down 1.62%, LME nickel down 0.88%, LME lead down 0.77%. SHFE nickel down 1.57%, bonded copper down 0.97%, SHFE zinc down 0.79%, SHFE lead up 0.35% on the contrast.

* Commodity futures closed down mostly. Energy & chemistry futures saw weak performance, MEG down over 2%, PP down nearly 2%. Black series closed down collectively, coke, coking coal and iron ore down over 2%. Agricultural products closed down mostly, RBD palm olein and soybean oil down over 1%.

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