

DZ20231221

Financial

*Premier Li Qiang presided over the fifth thematic study of the State Council with the theme of “building a market-oriented, rule-of-law-based, internationalized first-class business environment, continuously stimulating market vitality and social creativity”, which emphasized to make full use of new technologies such as big data and AI to continuously improve the level of standardization and convenience in government services.

Industrial Economy

*MoC and other 12 departments jointly issued the “Guiding Opinions on Accelerating the Digital Empowerment of Life Service”, which pointed out to support the layout of intelligent logistics facilities such as unmanned vehicles, drones and pick-up cabinets.

*Shanghai government issued documents to explore the rules of data intellectual property protection and pilot the registration of data intellectual property rights.

*Beijing issued the “Action Plan for Accelerating the Construction of Elderly Service Talent Teams 2023-2025”, which proposed that high-level elderly care service talents can handle talent introduction or points settlement plus points.

*Shanghai: Extend the validity period of the “Shanghai City Urban Land Use Tax Implementation Regulations” until December 31st, 2028.

Dec 20 Block Trade Info

*Discount

- Hengrui Pharma (600276 CH) saw 3 block trades worth 99.99mn at 40.31yuan per share, 8.86pct discount from last closing.

*Premium

- Moutai (600519 CH) saw 2 block trades worth 2.0bn at 1655.89yuan per share, 0.37pct premium from last closing.

*Flat

- Biokin Pharma (688506 CH) saw 1 block trades worth 106.65mn at 125.47yuan per share, flat from last closing.

- JCHX Mining Managment (603979 CH) saw 1 block trades worth 166.01mn at 36.89yuan per share, flat from last closing.

- Lu’An Environmental Energy (601699 CH) saw 1 block trades worth 171.91mn at 22.62yuan per share, flat from last closing.

- Yunnan Energy (002812 CH) saw 16 block trades worth 273.37mn at 50.72yuan per share, flat from last closing.

- Midea (000333 CH) saw 1 block trades worth 106.82mn at 51.03yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5911 trillion	Total Short Selling Balance	71.3 billion
SH Margin Balance	0.8346 trillion	SH Short Selling Balance	46.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601127	93.8mio	601006	7.9mio
603392	40.6mio	601901	3.5mio
601138	38.2mio	600674	2.4mio
603373	33.3mio	601919	2.3mio
688716	32.5mio	601988	1.8mio
SZ Margin Balance	0.7555 trillion	SZ Short Selling Balance	25.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000651	239mio	001965	2.1mio
002602	142mio	002131	1.0mio
000810	69.7mio	000767	0.7mio
002714	62.1mio	002176	0.7mio
002176	56.7mio	301236	0.6mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow		-0.140	Northbound Net Cash Flow		-1.402
Southbound Net Cash Flow		-4.813	Southbound Net Cash Flow		-6.226
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	686	1.05	000651	452	2.42
000625	362	2.08	600036	430	0.63
601398	196	0.12	600519	281	0.13
600900	155	0.28	600887	144	0.89
300394	141	3.71	300308	143	1.58

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2401	85,951	2,114	78,122	254	90,385	673
IF2403	32,584	4,165	67,164	-772	89,286	10
IF2406	10,256	217	36,013	195	54,771	635
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2401	57,722	369	52,529	1,904	64,135	2,756
IH2403	20,678	901	32,142	236	44,058	492
IH2406	7,906	-1,233	14,280	-30	22,268	416
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2401	62,791	1,675	86,061	-85	81,775	-1,180
IC2403	23,549	1,406	79,794	616	90,227	208
IC2406	11,871	-2,691	64,350	-239	72,056	-129
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2401	63,584	-1,636	61,009	-528	64,395	-1,857
IM2403	29,788	5,249	73,703	625	79,435	235
IM2406	12,952	1,023	53,425	388	60,130	909

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	111910	-2845	64117	5476	68346	6243
IO2403	10835	3685	31347	372	37963	790
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	97414	-1682	36273	3716	42093	4736
MO2403	5659	-404	20091	303	23782	540
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	56472	-6451	35095	3093	38575	3005

***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*
TS2403	68,163	-671	52,851	544	58,182	587
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	97,790	11,291	100,147	789	103,294	-205
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	81,838	2,950	156,173	-854	155,142	213
T2406	5,578	302	11,824	236	12,022	295
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	37,597	8,730	31,390	59	34,882	-118

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2403	3,096.0	+2.25%	348,100	273,358
Ethenylbenzene	EB2402	8,553.0	+2.04%	221,291	290,125
Bleached Softwood Kraft Pulp	SP2405	5,776.0	+1.8%	194,845	170,599
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA405	2,090.0	-2.47%	420,078	491,011
Coke	J2405	2,479.5	-1.16%	15,292	32,236
Soybean Meal	M2405	3,353.0	-0.27%	469,211	1,381,377

*** Commodities (night session):**

* Global crude oil price closed down mostly. February NYMEX crude oil contract down 0.16% to closed at \$73.82/b, February Brent contract down 0.28% to closed at \$79.15/b. INE crude oil active contract up 0.75% to 564.0 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 0.38% and closed at \$2044.4/oz. SHFE gold active contract down 0.07% and closed at 476.48 yuan/gram.

* Metals closed mixed, LME lead up 0.65%, LME aluminum down 0.75%, LME zinc down 0.46%. SHFE nickel down 0.24%, SHFE aluminum down 0.18%, SHFE zinc up 0.21%.

* Commodity futures closed up collectively, chemistry and energy products performed strong, fuel oil up 2.25%, butadiene rubber 2.13%, EB up 2.04%. Soda ash down 2.47% on the contrast. Black series closed up mostly, iron ore up 1.18%, coke down 1.16%. Agricultural products closed up collectively, No.2 soybeans up 1.45%, corn starch up 1.25%, rapeseed oil up 1.1%.

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