

DZ20231226

Industrial Economy

*National Health Commission and other four departments jointly released the “Guiding Opinions on Further Strengthening the Internal Control Construction of Public Hospitals”, which aims to build a comprehensive internal control system for public hospitals by the end of 2025, ensuring compliance with economic activities, asset security, and real financial information.

*Ministry of Transport and State Taxation Administration jointly decided to extend the validity period of the “Interim Measures for the Administration of Road Freight Transportation and Operation on Network Platform” until December 31st, 2025.

*MIIT: Accelerate the construction and deployment of 5G networks and gigabit optical networks, and continue to promote innovation breakthroughs in core communication chips and key RF devices.

Financial

*NDRC released the “Three-Year Action Plan for the Construction of an International First-Class Business Environment in the Guangdong-Hong Kong-Macao Greater Bay Area”, which pointed out to steadily promote the interconnection of financial markets, support SZSE, GFEX and HKEX deepen practical cooperation, research to further cancel or relax restrictions on Hong Kong and Macao investors.

Co Focus

*Changan AUTOMOBILE (000625 CH) signed a memorandum of cooperation with GANFENGLITHIUM (002460 CH) to explore upstream lithium mine resources, deep processing of lithium salts, midstream battery manufacturing and downstream waste battery comprehensive recycling extension cooperation to promote full-chain strategic cooperation in the battery industry.

Dec 25 Block Trade Info

*Discount

- Novosense Microelectronics (688052 CH) saw 2 block trades worth 164.00mn at 131.36yuan per share, 20.39pct discount from last closing.
- Wanhua Chemical (600309 CH) saw 4 block trades worth 64.70mn at 70.50yuan per share, 9.21pct discount from last closing.
- Hengrui Pharma (600276 CH) saw 1 block trades worth 99.05mn at 39.62yuan per share, 9.95pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 2 block trades worth 2.0bn at 1672.00yuan per share, flat from last closing.
- JCHX Mining Management (603979 CH) saw 1 block trades worth 173.45mn at 37.22yuan per share, flat from last closing.
- Shaanxi Coal Industry (601225 CH) saw 1 block trades worth 177.85mn at 20.68yuan per share, flat from last closing.
- Midea (000333 CH) saw 5 block trades worth 54.87mn at 52.77yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5846 trillion	Total Short Selling Balance	71.1 billion
SH Margin Balance	0.8315 trillion	SH Short Selling Balance	45.9 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601919	117mio	601360	3.4mio
601360	64.8mio	600674	2.7mio
600030	61.4mio	601012	1.0mio
603392	58.1mio	688041	1.0mio
688506	55.4mio	601916	1.0mio
SZ Margin Balance	0.7520 trillion	SZ Short Selling Balance	25.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002555	123mio	002517	4.6mio
000625	123mio	002555	3.6mio
000155	52.8mio	002602	3.3mio
002176	50.8mio	002558	1.9mio
002594	47.4mio	001239	1.2mio

***Connection Trade Suspended**
***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2401	64,878	-52,080	75,551	-7,080	87,761	-6,796
IF2403	20,022	-19,072	67,506	-1,791	90,240	-1,664
IF2406	8,034	-6,006	36,230	-693	54,815	-467

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2401	43,089	-33,701	49,643	-4,738	60,365	-4,476
IH2403	12,443	-13,083	31,659	-1,429	44,123	-1,377
IH2406	5,406	-5,882	14,751	-436	23,112	-215
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2401	52,599	-28,245	86,636	-3,787	83,723	-3,132
IC2403	15,375	-9,192	78,728	-940	89,285	-619
IC2406	8,712	-4,355	64,651	-130	72,340	-201
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2401	57,709	-28,357	62,249	-2,288	67,307	-1,290
IM2403	22,719	-11,532	71,850	-1,514	78,541	-1,046
IM2406	12,619	-3,898	54,558	-121	63,272	632

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	78323	-108522	67014	2149	73046	2353
IO2403	6001	-4175	33670	466	40989	571
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	83601	-51749	41533	2261	48367	1945
MO2403	6404	-533	21753	723	25641	672
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	38909	-63721	38991	1444	42653	1807

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	76,125	4,988	56,058	3,027	62,337	2,002
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	99,259	-13,542	99,236	-2,306	102,387	-746
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	108,689	-15,892	163,348	320	160,882	243
T2406	8,682	684	12,254	384	12,177	137
30-Year Treasury	Trading	Change*	Long	Change*	Short	Change*

Bond Futures	Volume		OI		OI	
TL2403	41,628	1,127	34,638	749	36,628	582

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.2 Soybeans	B2402	4,466.0	+1.8%	40,313	70,681
Fuel Oil	FU2403	3,100.0	+1.41%	343,629	249,158
Nickel	NI2402	131,110.0	+1.15%	98,772	92,578
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coke	J2405	2,524.0	-0.98%	8,119	31,529
Methanol	MA405	2,436.0	-0.77%	301,398	1,195,207
LPG	PG2402	4,789.0	-0.7%	57,712	75,688

*** Commodities (night session):**

- * Crude oil price closed down. INE crude oil active contract down 0.14% to 558.9 yuan/b.
- * Precious metals closed up slightly, SHFE gold active contract up 0.05% and closed at 481.36 yuan/gram.
- * Metals closed down mostly, SHFE aluminum down 0.55%, SHFE tin down 0.12%, SHFE nickel up 1.15%.
- * Commodity futures closed mixed, chemistry and energy products closed mixed, fuel oil up 1.41%, low sulfur fuel oil up nearly 1%. Black series closed mixed. Agricultural products closed up mostly, No.2 soybeans up 1.8%.

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