

DZ20231123

International Relationship

*Chairman Xi Jinping met with President Volodkin of the Russian State Duma on November 22nd, who emphasized that next year will be the 75th anniversary of the establishment of diplomatic relations between China and Russia. China is willing to work with Russia to continuously deepen bilateral relations.

Industrial Economy

*NDRC issued opinions on accelerating the establishment of a product carbon footprint management system, which proposed by 2025, about 50 carbon footprint accounting rules and standards for key products will be introduced at the national level and a batch of background databases for carbon footprints in key industries have been initially established.

*MIIT and other four departments jointly organized a video promotion and implementation of pilot policies for intelligent connected vehicles access and on-road traffic.

Financials

*PBoC, CSRC and other two departments jointly held a technology and financial work exchange promotion meeting, which pointed out to vigorously support the implementation of the innovation-driven development strategy and use more financial resources to promote technological innovation.

*State Council Premier Li Qiang made important instructions and emphasized that cultivating new growth points in the field of human resources services will form new momentum.

Nov 22 Block Trade Info

*Discount

- International Medical Investment (000516 CH) saw 3 block trades worth 295.34mn at 8.84yuan per share, 2.96pct discount from last closing.

*Premium

- Xinhua Commercial Group (600785 CH) saw 6 block trades worth 272.50mn at 15.00yuan per share, 3.88pct premium from last closing.

*Margin Trade

Total Margin Balance	1.5955 trillion	Total Short Selling Balance	78.8 billion
SH Margin Balance	0.8347 trillion	SH Short Selling Balance	50.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601929	141mio	601929	12.2mio
600775	138mio	600667	6.8mio
600050	115mio	601012	1.2mio

600667	65.3mio	601901	1.1mio
600383	58.3mio	600975	1.0mio
SZ Margin Balance	0.7602 trillion	SZ Short Selling Balance	28.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300364	169mio	000665	4.7mio
002456	103mio	002195	3.8mio
000625	86.3mio	000639	3.5mio
002436	82.5mio	002460	1.4mio
300366	80.4mio	300459	1.4mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.700		Northbound Net Cash Flow	-2.838	
Southbound Net Cash Flow	+2.840		Southbound Net Cash Flow	+2.323	
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
601127	206	1.68	002594	346	0.51
603985	185	10.17	300750	337	0.42
600418	178	4.52	000001	237	1.19
600839	171	5.92	002475	188	0.86
601138	161	0.51	002460	173	1.98

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2312	87,047	-29,790	127,433	-3,652	165,440	-5,040
IF2403	18,603	-6,518	33,802	261	44,362	649
IF2406	5,043	-2,709	13,949	111	20,433	260
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

IH2312	51,696	-21,105	65,317	-3,596	88,896	-3,025
IH2403	10,532	-6,648	14,977	-891	20,593	-901
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2312	71,385	3,551	131,190	2,487	140,122	2,466
IC2403	17,949	980	62,421	187	71,986	525
IC2406	10,193	899	36,293	1,300	39,884	1,566
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2312	68,978	1,688	95,838	250	107,656	2,021
IM2403	21,471	1,564	53,872	1,447	55,059	789
IM2406	8,808	932	30,430	107	33,924	571

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2312	87849	-33933	80312	2140	87450	3181
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2312	90012	-9287	49213	301	54930	1345
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2312	37838	-22773	40614	1651	43747	1758

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2312	49,330	-8,188	32,166	-2,580	33,105	-3,084
TS2403	51,320	-6,592	34,972	1,790	35,251	1,116
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2312	58,896	-16,014	44,703	-2,724	45,929	-4,231
TF2403	95,940	23,214	66,958	6,259	65,309	4,678
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2312	73,611	-25,368	72,524	-10,339	72,962	-12,740
T2403	146,867	38,197	117,731	11,346	108,977	11,564
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2312	32,946	-6,103	16,204	-1,169	16,694	-1,677
TL2403	38,759	16,750	19,490	1,644	21,069	1,808

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA401	2,327.0	+2.02%	799,464	773,841
Polished Round-Grained Rice	RR2401	3,518.0	+0.46%	5,600	31,480
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2401	3,001.0	-5.72%	896,709	234,751
Low Sulfur Fuel Oil	LU2402	4,221.0	-4.65%	139,811	158,306
LPG	PG2401	4,780.0	-3.06%	162,549	101,217

*** Commodities (night session):**

* Global crude oil price closed down collectively. January NYMEX crude oil contract down 1.22% to closed at \$76.82/b, January Brent contract down 0.98% to closed at \$81.64/b. INE crude oil active contract down 1.29% to 582.1 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 0.5% and closed at \$1991.5/oz. SHFE gold active contract down 0.34% and closed at 466.28 yuan/gram.

* Metals closed down collectively, LME nickel down 2.87%, LME lead down 2.4%, LME zinc down 1.85%. LME aluminum down 1.64%. SHFE nickel down 2.41%, SHFE lead down 1.28%, SHFE tin down 0.92%.

* Commodity futures closed down collectively. Chemistry and energy products performed weak, fuel oil down 5.72%, low sulfur fuel oil down 4.65%, LPG down 3.06%. Black series closed down collectively, coke down 1.88%, coking coal down 1.74%, steel rebar down 1.38%. Agricultural products closed down mostly, No.2 soybeans down 1.18%.

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