

DZ20240109

Industrial Economy

*MIIT issued a notice on the guidelines for the construction of a national automotive chip standard system, which pointed out that by 2025, more than 30 key standards for automotive chips will be formulated to clarify environmental and reliability, electromagnetic compatibility, functional safety, and information security.

*MIIT held a symposium on promoting green and low-carbon industrial development on January 8th, which proposed to promote carbon emission reduction in the industrial sector and coordinate efforts to peak carbon emissions in key industries such as industry, steel, building materials, petrochemicals, and non-ferrous metals.

*Guizhou Provincial Government recently issued the Implementation Plan on Strengthening the Construction of Digital Government.

Financial

*MoC: Coordinate the expansion of domestic demand and deepening supply-side structural reform, as well as the new urbanization and comprehensive revitalization of rural areas, stated at the National Business Work Conference held in Beijing.

*The Ministry of Human Resources and Social Security issued a notice on strengthening the standardized construction of the gig market, which proposed that all localities should incorporate the gig market into the overall planning and promotion of the construction of the employment public service system.

Jan 8 Block Trade Info

*Discount

- Ruitai New Energy Materials (301238 CH) saw 1 block trades worth 68.60mn at 19.60yuan per share, 2.00pct discount from last closing.

- Silver Basis Tech (002786 CH) saw 3 block trades worth 88.99mn at 13.74yuan per share, 18.21pct discount from last closing.

- Hongbo (002229 CH) saw 1 block trades worth 244.42mn at 22.22yuan per share, 6.60pct discount from last closing.

*Flat

- Qinchuan Machine Tool (000837 CH) saw 5 block trades worth 59.88mn at 9.48yuan per share, flat from last closing.

***Margin Trade (SZ Margin Trade Not Released)**

Total Margin Balance	1.5802 trillion	Total Short Selling Balance	67.9 billion
SH Margin Balance	0.8290 trillion	SH Short Selling Balance	43.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	237mio	601099	3.1mio
601012	104mio	600985	2.4mio
601919	66.6mio	600483	2.0mio
603259	56.9mio	600864	2.0mio
600900	54.0mio	600010	1.8mio
SZ Margin Balance	0.7500 trillion	SZ Short Selling Balance	24.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300059	84.9mio	000560	4.7mio
000009	65.7mio	002506	4.2mio
300308	60.2mio	300017	2.0mio
002460	54.9mio	003035	1.8mio
300274	53.2mio	301511	1.6mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.156		Northbound Net Cash Flow	-3.190	
Southbound Net Cash Flow	-0.294		Southbound Net Cash Flow	-1.136	
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	231	2.18	300750	342	0.52
000333	224	0.57	000625	232	1.57
300033	167	2.08	000858	223	0.44
688012	151	1.69	601088	192	0.29
603501	134	1.13	002594	173	0.31

***Index Futures**

Position of Top 20 members (Unit lots)

CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2401	107,988	7,158	73,435	1,534	83,079	945
IF2402	10,381	3,175	8,325	1,672	9,285	1,751
IF2403	44,753	2,066	71,101	1,968	93,218	2,038
IF2406	18,260	2,753	41,771	976	63,435	1,143
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2401	67,367	5,903	47,485	-503	56,367	-1,147
IH2403	24,130	143	35,278	978	48,021	1,287
IH2406	10,500	619	17,387	572	26,755	697
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2401	95,945	28,572	80,036	1,014	76,183	-59
IC2402	10,350	2,647	10,968	1,055	10,480	1,175
IC2403	36,356	9,957	83,599	1,375	91,648	-828
IC2406	22,857	5,235	67,759	-767	77,084	-99
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2401	93,183	18,702	63,874	3,802	68,630	5,022
IM2402	11,915	3,309	9,581	1,470	10,185	1,907
IM2403	47,107	14,900	74,330	2,477	79,124	850
IM2406	25,130	7,322	58,061	1,178	67,340	828

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	189765	10351	69867	1342	80677	2369
IO2403	11801	4321	35584	756	43903	782
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	208248	64145	50234	2178	58195	2729
MO2403	16272	9170	24355	-229	29382	72
MO2406	6199	2262	16609	-232	20214	30
MO2409	4915	749	19348	120	21199	149
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	108746	16773	41504	129	47645	635

*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	58,417	-11,068	58,284	1,372	65,417	806
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	81,451	-17,499	99,456	-510	104,491	-1,381
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	90,745	-20,369	156,211	-3,237	160,800	-2,814
T2406	11,425	1,275	17,193	1,529	16,752	1,335
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	28,968	-17,200	36,034	-18	38,889	-97

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2402	125,020.0	+0.42%	79,341	106,449
Soda Ash	SA405	1,942.0	+0.1%	177,267	495,213
Lead	PB2402	16,120.0	+0.06%	16,410	37,991
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2403	2,913.0	-4.27%	521,889	222,651
Crude Oil	SC2402	537.0	-3.69%	154,308	31,402
LPG	PG2402	4,487.0	-2.82%	75,257	63,144

*** Commodities (night session):**

* Global crude oil price closed down collectively. February NYMEX crude oil contract down 3.92% to closed at \$70.92/b, March Brent contract down 3.11% to closed at \$76.31/b. INE crude oil active contract down 3.69% to 537.0 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 0.77% and closed at \$2034.1/oz. SHFE gold active contract down 0.46% and closed at 480.10 yuan/gram.

* Metals closed down collectively, LME zinc down 2.28%, LME aluminum down 1.61%, LME nickel down 0.84%. SHFE aluminum down 0.81%, SHFE zinc down 0.75%, SHFE tin down 0.67%.

* Commodity futures closed down collectively, chemistry and energy products performed weak, fuel oil down 4.27%, LPG down 2.82%, low sulfur fuel oil down 2.78%. Black series closed down collectively, coking coal down 1.49%. Agricultural products closed down collectively, rapeseed meal down 1.9%, cotton yarn down 1.76%, RBD palm olein down 1.71%.

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