

DZ20240117

Xi's Emphasis

\*Xi Jinping delivered an important speech at the opening ceremony of the provincial and ministerial-level leading cadres to promote high-quality financial development, emphasizing that he will firmly follow the path of financial development with Chinese characteristics and promote high-quality financial development.

Financial

\*State Council Premier Li Qiang attended the World Economic Forum in Davos and delivered a special speech, who said that the Chinese economy is expected to grow by 5.2% in 2023.

\*The three-year action plan for the major construction project of the new round of Yangtze River Delta integration demonstration zone has been released recently.

\*SASAC held a symposium on the operation of state-owned enterprises economy, which pointed out to promote the state-owned enterprises to improve quality and efficiency, and strive to achieve a good start in the first quarter.

\*Ministry of Transport issued notice clearly states that the free passage period for small passenger cars during the 2024 Spring Festival holiday will sustain a total of 9 days free.

Industrial Economy

\*NDRC and other five departments jointly issued the "Guiding opinions on quality infrastructure help industrial chain improving the linkage of supply chain quality".

Jan 16 Block Trade Info

\*Discount

- Hongbo (002229 CH) saw 1 block trades worth 281.84mn at 21.68yuan per share, 5.33pct discount from last closing.

\*Flat

- China Yangtze Power (600900 CH) saw 1 block trades worth 588.75mn at 23.55yuan per share, flat from last closing.

- Moutai (600519 CH) saw 1 block trades worth 1.0bn at 1639.43yuan per share, flat from last closing.

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

<b>Total Margin Balance</b>	1.5683 trillion	<b>Total Short Selling Balance</b>	68.9 billion
<b>SH Margin Balance</b>	0.8222 trillion	<b>SH Short Selling Balance</b>	43.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601838	64.0mio	601058	11.7mio
600318	40.7mio	600864	3.7mio
600630	40.3mio	600621	3.0mio

600775	38.9mio	600588	2.1mio
688063	37.2mio	600008	1.2mio
<b>SZ Margin Balance</b>	0.7449 trillion	<b>SZ Short Selling Balance</b>	24.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300059	88.1mio	002670	3.1mio
000625	82.6mio	300015	2.9mio
300033	70.9mio	002506	2.0mio
000063	64.1mio	300059	1.8mio
002241	54.2mio	000625	1.2mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.169		Northbound Net Cash Flow	-4.302	
Southbound Net Cash Flow	+2.419		Southbound Net Cash Flow	+0.525	
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
002371	302	2.45	000625	669	4.56
603501	292	2.57	002594	238	0.42
000333	231	0.59	600519	172	0.08
601318	203	0.29	002466	163	1.72
002459	171	2.70	000725	150	1.07

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2401	117,967	29,525	57,404	-3,086	61,614	-4,666
IF2402	28,582	14,485	18,743	6,660	21,949	8,097
IF2403	52,506	16,112	79,140	6,992	101,802	6,483
IF2406	20,120	5,210	45,396	1,508	69,302	1,859
SSE 50 Index Futures	Trading	Change*	Long	Change*	Short	Change*

	Volume		OI		OI	
IH2401	68,523	16,949	37,314	-2,979	42,030	-4,483
IH2402	20,875	11,883	14,104	5,269	16,804	6,164
IH2403	28,366	6,696	39,214	1,687	53,267	1,953
IH2406	11,649	3,853	19,182	918	29,165	981
<b>CSI 500 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IC2401	90,541	12,433	50,259	-8,312	49,071	-7,108
IC2402	29,569	10,147	29,355	5,505	27,777	5,190
IC2403	41,151	12,798	89,999	4,325	97,229	3,817
IC2406	19,556	5,953	73,147	2,574	84,062	2,836
<b>CSI 1000 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IM2401	88,754	10,124	39,155	-7,289	42,731	-8,032
IM2402	33,939	13,872	27,416	7,259	28,713	7,842
IM2403	47,366	10,095	76,505	402	82,090	878
IM2406	24,739	6,105	60,137	860	69,635	1,155

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	225556	76256	59485	-2675	70973	-606
IO2402	34276	10422	23630	3725	27039	4220
IO2403	11146	3717	35519	270	45151	489
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	228161	78624	48534	1857	50234	295
MO2402	52793	30476	25681	3511	28634	3102
MO2403	12811	6705	27652	793	32904	888
MO2406	4767	1889	17138	156	21057	278
MO2409	3473	1805	20060	206	22080	278
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	87475	12832	37261	-1989	42587	-2082

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	69,026	-1,920	61,657	1,522	66,778	332
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

TF2403	100,017	-5,911	95,590	-2,125	101,625	-473
TF2406	8,888	1,102	10,541	1,360	10,659	1,299
<b>10-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
T2403	90,058	-28,983	146,085	-1,350	150,599	-982
T2406	10,498	-2,422	19,774	1,049	19,463	784
<b>30-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TL2403	38,815	-5,436	39,373	1,350	42,161	583

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

<b>Top 3 Gainers (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA405	1,946.0	+2.96%	343,938	474,615
Tin	SN2402	213,890.0	+2.34%	33,427	25,562
Stainless Steel	SS2403	14,180.0	+2.2%	162,805	112,918
<b>Top 3 Loser (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Methanol	MA2405	2347.0	-0.47%	322,529	947,730
Zinc	ZN2403	21,200.0	-0.47%	38,839	79,744
Gold	AU2404	481.2	-0.44%	120,010	179,334

**\* Commodities (night session):**

\* Global crude oil price closed down mostly. February NYMEX crude oil contract down 0.81% to closed at \$71.91/b, March Brent contract down 0.44% to closed at \$77.81/b. INE crude oil active contract up 0.31% to 554.1 yuan/b.

\* Precious metals closed down collectively, COMEX gold active contract down 1.33% and closed at \$2031.7/oz. SHFE gold active contract down 0.44% and closed at 481.20 yuan/gram.

\* Metals closed mixed, LME tin up 2.01%, LME aluminum up 0.43%, LME lead down 0.69%, LME copper down 0.43%. SHFE tin up 2.34%, SHFE nickel up 0.60%, SHFE zinc down 0.47%.

\* Commodity futures closed up mostly, chemistry and energy products closed up collectively, soda ash up 2.96%, glass up 1.26%, low sulfur fuel oil up 1.11%. Black series closed up collectively, coke up 2.13%, coking coal up 1.91%, iron ore up 1.55%. Agricultural products closed up mostly, No.2 soybeans up nearly 1%.

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