

DZ20240118

Industrial Economy

*MIIT publicly solicited opinions on the “Guidelines for the Construction of National Artificial Intelligence Industry Comprehensive Standardization System”, which proposed that by 2026, the proportion of standard results formed by common key technologies and application development projects will reach more than 60%.

*Ministry of Transport and other five departments jointly carry out the pilot work of “vehicle-road-cloud integration” application for intelligent connected vehicles, with a pilot period from 2024 to 2026.

*Ministry of Natural Resources: Research and promote the increase of cultivated land in batches, continue to carry out a new round of strategic actions to break through mines.

*NDRC and the State Food and Reserve Bureau issued the “Special Management Measures for Central Budget Investment in Storage Facilities for Important Agricultural Products Such as Grains”, which pointed out that the subsidy ratio for sugar storage facilities projects shall not exceed 70% of the investment in the construction content of this special support.

Financial

*Jiangsu Province issued “Several Measures to Promote the Development and Growth of the Private Economy”, which proposed to give full play to the role of inclusive financial development risk compensation fund, actively support and alleviate the financing difficulties and high financing costs of private small and medium-sized enterprises.

Jan 17 Block Trade Info

*Discount

- Hongbo (002229 CH) saw 2 block trades worth 150.88mn at 21.28yuan per share, 2.65ct discount from last closing.

*Premium

- Giant Network (002558 CH) saw 4 block trades worth 99.93mn at 10.17yuan per share, 0.10ct premium from last closing.

*Flat

- Zijin Mining (601899 CH) saw 1 block trades worth 91.63mn at 11.70yuan per share, flat from last closing.

- Moutai (600519 CH) saw 2 block trades worth 70.97mn at 1577.00yuan per share, flat from last closing.

- Rongda Photosensitive&Tech (300576 CH) saw 1 block trades worth 184.53mn at 34.38yuan per share, flat from last closing.

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

Total Margin Balance	1.5677 trillion	Total Short Selling Balance	67.1 billion
SH Margin Balance	0.8229 trillion	SH Short Selling Balance	42.9 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	550mio	601006	19.1mio
600036	183mio	601058	3.5mio
600630	154mio	601988	2.6mio
603501	60.2mio	600157	2.1mio
600256	54.4mio	601162	1.3mio
SZ Margin Balance	0.7437 trillion	SZ Short Selling Balance	24.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002475	74.9mio	300017	2.3mio
300045	69.2mio	000977	1.3mio
000009	57.9mio	002670	1.2mio
002352	46.7mio	000415	1.0mio
002129	42.9mio	003816	0.8mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-6.372		Northbound Net Cash Flow	-6.684	
Southbound Net Cash Flow	+4.006		Southbound Net Cash Flow	+1.927	
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
000333	139	0.35	002594	1046	1.84
300724	135	5.50	600519	557	0.27
002371	115	0.89	000858	441	0.88
002229	112	9.82	300059	434	2.12
600919	107	0.82	601899	342	1.07

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading	Change*	Long	Change*	Short	Change*

	Volume		OI		OI	
IF2401	104,578	-13,059	40,537	-15,206	45,135	-16,019
IF2402	44,030	15,618	28,258	9,594	32,879	11,202
IF2403	59,712	8,329	80,178	1,347	103,260	2,060
IF2406	24,812	5,038	47,711	2,396	72,176	3,071
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2401	63,511	-3,741	30,993	-6,046	33,905	-7,998
IH2402	30,056	10,130	19,279	5,320	22,456	5,838
IH2403	32,016	3,782	40,245	1,031	54,425	1,328
IH2406	13,188	1,840	19,603	421	30,155	1,032
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2401	83,795	-5,708	37,494	-10,815	37,159	-11,656
IC2402	42,084	14,278	39,201	10,539	37,295	9,681
IC2403	46,649	6,449	92,623	2,624	100,349	3,120
IC2406	21,037	2,067	73,952	805	85,657	1,595
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2401	76,928	-10,722	32,276	-6,225	34,459	-7,168
IM2402	42,945	9,506	33,889	6,663	36,469	7,756
IM2403	50,820	3,595	77,078	613	83,658	1,837
IM2406	26,333	2,649	61,263	1,126	71,670	2,035

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	201177	-23308	59736	495	71140	298
IO2402	44431	10493	27610	4302	31676	4637
IO2403	11930	1143	36321	802	46030	879
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	185828	-41943	48159	-375	50115	90
MO2402	50900	-845	29642	4101	32701	4067
MO2403	11563	-1019	28712	1157	34227	1378
MO2406	5398	799	17623	651	21789	732
MO2409	2705	-678	20341	281	22350	270
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	89886	3089	36152	-755	42857	281

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	61,589	-6,387	61,210	-422	66,448	-330
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	94,290	-4,803	96,106	632	102,603	1,020
TF2406	10,556	1,911	12,637	2,163	12,690	2,031
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	100,071	11,884	148,801	3,227	152,093	1,494
T2406	10,174	621	19,781	280	19,381	-82
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	35,278	-2,962	39,900	527	42,647	498

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
EG	EG2405	4,730.0	+1.81%	531,117	470,490
Cotton	CF405	15,770.0	+1.28%	280,441	615,898
Cotton Yarn	CY405	21,860.0	+0.74%	2,495	3,862
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.2 soybeans	B2402	3,891.0	-2.92%	79,617	72,356
Soda Ash	SA405	1,863.0	-2.92%	315,256	499,989
Rapeseed Meal	RM405	2,533.0	-2.58%	361,823	569,690

*** Commodities (night session):**

* Global crude oil price closed mixed. February NYMEX crude oil contract up 0.61% to closed at \$72.84/b, March Brent contract down 0.27% to closed at \$78.08/b. INE crude oil active contract down 0.68% to 551.9 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 1.05% and closed at \$2008.8/oz. SHFE gold active contract down 0.66% and closed at 478.46 yuan/gram.

* Metals closed down mostly, LME zinc down 3.16%, LME lead down 2.23%, LME aluminum down 1.72%, LME copper down 0.85%. SHFE zinc down 1.56%, bonded copper down 0.60%, SHFE aluminum down 0.58%.

* Commodity futures closed down collectively, chemistry and energy products closed down mostly, soda ash down 2.92%, LPG down 1.03%. Black series closed down collectively, coking coal down 1.22%. Agricultural products closed down collectively, No.2 soybeans down 2.92%, rapeseed meal down 2.58%, soybean meal down 1.95%, corn and soybean oil down nearly 1%, cotton up 1.28%.

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