

DZ20240124

Financial

*CSRC held the party committee expansion meeting emphasizing to maintain the stable operation of the capital market and increase the efforts to enter the market for medium and long-term funds, comprehensive supervision should be strengthened in accordance with the law to effectively prevent and resolve risks.

*The State Council Premier Li Qiang presided over a symposium for representatives from experts, entrepreneurs, educational science, culture and sports fields to listen to opinions and suggestions on the Government Work Report, which pointed out to better meet the needs of residents in housing, education, medical care, culture, sports, tourism and other aspects, and continuously enhance the sense of happiness and security for the people.

*The Finance and Economics Committee of the NPC held a symposium on the work of legislative contact deliberation, strengthen supervision of relevant legislative projects and promote financial legislation.

Industrial Economy

*The Administration for Market Regulation revised and issued the “Management Measures for Agricultural and Rural Standardization”, leading the promotion of rural revitalization.

*State Post Bureau held a meeting emphasizing to cultivate world-class delivery logistics enterprises with international competitiveness.

Jan 23 Block Trade Info

*Discount

- Bestore (603719 CH) saw 20 block trades worth 74.45mn at 15.97yuan per share, 8.38pct discount from last closing.

- Ingenic Semiconductor (300223 CH) saw 2 block trades worth 210.66mn at 50.64yuan per share, 2.90pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 1 block trades worth 999.89mn at 1619.00yuan per share, flat from last closing.

- China Eastern Airlines (600115 CH) saw 1 block trades worth 145.53mn at 3.71yuan per share, flat from last closing.

- Minsheng Bank (600016 CH) saw 1 block trades worth 385.38mn at 3.74yuan per share, flat from last closing.

- CATL (300750 CH) saw 7 block trades worth 95.36mn at 153.91yuan per share, flat from last closing.

- Focus Media (002027 CH) saw 7 block trades worth 67.74mn at 5.70yuan per share, flat from last closing.

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

Total Margin Balance	1.5345 trillion	Total Short Selling Balance	67.7 billion
SH Margin Balance	0.8070 trillion	SH Short Selling Balance	42.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601888	84.4mio	600010	7.4mio
601138	76.1mio	601916	4.6mio
603019	70.5mio	600901	3.7mio
600570	69.5mio	600674	3.5mio
600519	65.0mio	600606	2.7mio
SZ Margin Balance	0.7263 trillion	SZ Short Selling Balance	25.0 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300418	117mio	002517	4.3mio
300364	104mio	300002	3.1mio
002459	62.7mio	300459	2.3mio
002230	62.5mio	000100	2.1mio
300002	55.1mio	000725	2.0mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+2.902		Northbound Net Cash Flow	+0.888	
Southbound Net Cash Flow	-2.477		Southbound Net Cash Flow	-2.842	
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
002230	539	6.08	300750	608	0.89
000063	431	3.94	601888	389	2.30
300059	225	1.14	002129	223	3.51
000988	156	5.97	601899	189	0.61
000333	155	0.40	002475	182	0.88

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2402	119,710	-9,153	61,008	-1,423	68,535	-1,024
IF2403	71,744	-395	82,120	175	102,938	562
IF2406	28,269	-5,189	46,284	-1,654	69,013	-2,484
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2402	80,329	1,145	35,613	-2,557	39,758	-3,376
IH2403	41,919	-6,936	35,177	-4,327	48,177	-3,934
IH2406	19,586	-3,663	19,099	-1,546	28,684	-1,973
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2402	124,034	15,511	62,986	-3,326	63,276	-4,218
IC2403	89,418	12,503	95,674	255	105,171	254
IC2406	37,592	-1,090	77,637	-1,084	87,610	-1,757
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2402	141,433	12,085	57,887	2,278	62,470	96
IM2403	97,468	3,376	80,652	3,497	88,988	1,740
IM2406	57,491	5,230	62,247	-1,310	72,027	-1,502
IM2409	18,482	4,300	8,476	2,598	9,585	2,541

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2402	178720	-38377	50297	3312	55521	3987
IO2403	18304	-5844	37882	-689	48086	-260
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2402	229037	-36971	51788	2308	54663	2478
MO2403	44529	8999	33603	1614	39264	1987
MO2406	12363	2607	18130	374	23043	411
MO2409	8395	-852	21342	343	23416	428
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2402	101624	15854	23661	1419	26991	1762

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

TS2403	60,010	1,902	58,386	807	64,340	417
TS2406	5,478	1,965	10,801	767	10,538	823
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	89,811	4,844	97,204	-2,851	105,379	-2,975
TF2406	8,604	1,004	14,882	350	15,386	369
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	125,847	324	149,372	-3,420	153,409	-2,593
T2406	14,384	2,737	22,800	1,475	21,475	1,337
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	52,576	6,017	39,582	-1,118	42,174	-1,125
TL2406	7,319	3,070	10,672	734	10,868	665

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Aluminum	AL2403	18,910.0	+1.42%	101,279	206,950
Rapeseed Oil	OI405	8,078.0	+1.28%	136,880	256,604
Zinc	ZN2403	21,035.0	+1.23%	53,207	87,073
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA405	2,074.0	-1.75%	610,664	460,127
LPG	PG2403	4,247.0	-0.77%	96,958	100,337
Low Sulfur Fuel Oil	LU2404	4,190.0	-0.76%	74,099	103,993

*** Commodities (night session):**

* Global crude oil price closed down collectively. March NYMEX crude oil contract down 0.33% to closed at \$74.51/b, March Brent contract down 0.46% to closed at \$79.69/b. INE crude oil active contract down 0.53% to 564.9 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.42% and closed at \$2030.6/oz. SHFE gold active contract down 0.14% and closed at 478.14 yuan/gram.

* Metals closed up collectively, LME aluminum up 3.38%, LME zinc up 2.83%, LME tin up 2.08%, LME lead up 1.91%. SHFE aluminum up 1.42%, SHFE zinc up 1.23%, SHFE nickel up 1.07%.

* Commodity futures closed up mostly, chemistry and energy products closed up collectively, butadiene rubber up 1.3%, TSR 20 up 1.18%, EB up nearly 1%. Black series closed up collectively. Agricultural products closed up mostly, rapeseed oil up 1.28%.

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