

DZ20240129

Financial

\*CSRC issued notice to further strengthen the supervision of securities lending business and completely suspends the lending of restricted shares, adjust the market-oriented agreement declaration of securities lending and borrowing from real-time available to the next day available.

\*CSRC held the 2024 system work conference, which pointed out to promote the research on including market value into the assessment and evaluation system of state-owned enterprises, and increase constraints on undervalued listed companies from the perspective of information disclosure.

Industrial Economy

\*The State Administration for Financial Supervision and Administration held a meeting to deploy and implement the relevant work of the urban real estate financing coordination mechanism, which emphasized to screen and determine the list of real estate projects that can provide financing support, and push them to financial institutions.

\*Guangzhou published notice on further optimizing the stable and healthy development of real estate market, which pointed out that the purchase of housing with a building area of more than 120 square meters is not included in the restricted purchase range.

\*Shanghai will promote urban renewal and launch 10 urban village renovation projects this year, plans to raise 470k sets units of affordable rental housing during the “14th Five-Year Plan” period, stated by Gongzheng, the Mayor of Shanghai.

Jan 26 Block Trade Info

\*Discount

- Seres Group (601127 CH) saw 1 block trades worth 272.03mn at 58.50yuan per share, 7.57pct discount from last closing.

\*Flat

- Weaver Network (603039 CH) saw 3 block trades worth 99.998bn at 37.21yuan per share, flat from last closing.

- Moutai (600519 CH) saw 3 block trades worth 68.60mn at 1637.32yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5314 trillion	<b>Total Short Selling Balance</b>	70.1 billion
<b>SH Margin Balance</b>	0.8047 trillion	<b>SH Short Selling Balance</b>	44.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601857	440mio	600748	20.5mio

588000	82.3mio	512170	17.6mio
601688	54.6mio	588000	13.3mio
603283	54.5mio	601006	7.4mio
513130	50.8mio	510500	7.3mio
<b>SZ Margin Balance</b>	0.7256 trillion	<b>SZ Short Selling Balance</b>	25.3 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300059	193mio	000617	3.2mio
300750	93.9mio	300002	3.0mio
000928	83.9mio	000589	2.0mio
002475	62.2mio	002156	1.6mio
002236	49.1mio	300459	1.2mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.915		Northbound Net Cash Flow	-0.405	
Southbound Net Cash Flow	+3.170		Southbound Net Cash Flow	+2.153	
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	757	1.91	002594	484	0.87
300308	541	5.69	601857	380	0.26
601668	343	1.61	300059	243	1.15
002371	201	1.49	002027	216	2.53
600050	184	1.28	000651	201	1.06

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2402	100,941	-10,575	55,407	-1,899	61,327	-3,000
IF2403	61,490	-7,394	80,059	-394	101,378	146
IF2406	25,914	-1,685	46,682	716	67,594	344

IF2409	9,304	-665	7,567	1,352	11,744	1,831
<b>SSE 50 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IH2402	61,585	-9,213	34,617	408	37,954	7
IH2403	38,775	-8,670	37,399	-634	51,127	-130
IH2406	16,310	-2,176	17,993	-319	27,324	-548
<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>
IC2402	76,807	-24,818	49,516	-5,112	49,896	-5,494
IC2403	56,103	-15,472	95,165	226	104,478	-348
IC2406	28,125	-5,272	76,168	-1,410	85,587	-782
IC2409	17,281	-1,324	18,515	3,651	18,880	3,151
<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>
IM2402	105,361	-27,178	50,581	-4,111	57,428	-3,904
IM2403	76,079	-15,470	79,594	-1,187	87,369	-1,102
IM2406	41,907	-5,826	61,238	256	69,225	663
IM2409	20,106	-3,725	18,938	2,559	19,917	2,528

#### \*Index Options

Position of Top 20 members (Unit lots)						
<b>CSI 300 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IO2402	147862	-60159	47544	441	53828	298
IO2403	19006	-6203	38018	-214	47321	-179
<b>CSI 1000 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
MO2402	182477	-49776	55652	1335	55162	1745
MO2403	31175	-6366	36738	1693	42283	1968
MO2406	4731	-5419	19159	86	24159	102
MO2409	3311	-2652	22192	109	23769	76
<b>SSE50 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
HO2402	97739	-30265	24981	748	29321	618

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
<b>2-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>
TS2403	34,989	-39,358	58,950	30	65,172	484
TS2406	4,534	-2,255	11,339	167	11,048	137
<b>5-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>

TF2403	76,849	-65,693	97,507	-2,515	107,424	-2,250
TF2406	13,141	-2,964	20,429	1,645	21,587	1,818
<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	103,796	-26,805	143,543	-8,241	145,715	-8,825
T2406	18,750	1,880	25,624	-544	23,055	-81
<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	39,097	-15,407	40,076	53	42,074	-292
TL2406	6,087	-1,644	11,872	638	12,092	665

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

<b>Top 3 Gainers (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2403	3,078.0	+1.85%	220,468	154,216
Crude Oil	SC2403	593.5	+1.84%	177,825	32,315
Glass	FG405	1,879.0	+1.79%	439,898	527,876
<b>Top 3 Loser (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Meal	RM405	2,441.0	-3.21%	398,192	694,894
No.2 Soybeans	B2403	3,568.0	-2.94%	66,545	78,579
LPG	PG2403	4,232.0	-2.74%	151,617	103,654

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

\* Global crude oil price closed up collectively. March NYMEX crude oil contract up 1.12% to closed at \$78.23/b, March Brent contract up 1.48% to closed at \$83.17/b. INE crude oil active contract up 1.84% to 593.5 yuan/b.

\* Precious metals closed mixed, COMEX gold active contract up 0.02% and closed at \$2018.2/oz. SHFE gold active contract up 0.11% and closed at 478.44 yuan/gram.

\* Metals closed mixed, LME nickel and LME aluminum up 0.87%, LME lead up 0.56%, LME copper down 0.46%. SHFE aluminum up 0.95%, SHFE tin down 0.64%, SHFE nickel down 0.24%.

\* Commodity futures closed mixed, chemistry and energy products closed mixed, fuel oil up 1.85%, glass up 1.79%, LPG down 2.74%, soda ash down 1.63%. Black series closed mixed, iron ore up 1.06%, Agricultural products closed down mostly, rapeseed meal down 3.21%, No.2 soybeans down 2.94%, soybean meal down 2.58%.

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