

DZ20230119

Industrial Economy

*CPCAAUTO: retail sales of passenger vehicle during Jan 1st to 15th of 719k units, down 21% y/y and down 11% m/m with retail sales of NEV reached 184k units, up 20% y/y and down 33% m/m.

*MIIT said to research and formulates measures in promoting scale development of industrial internet with both domestic and overseas resources to be utilized. Following supporting policies on NEV to be clarified with green development roadmap of auto industry to be formulated and smart internet-connected vehicle access in trial to be carried forward. Supply of key raw materials and parts of NEV to be ensured.

*Covid oral medicine Azvudine is officially added in medical insurance list for 11.58yuan per pill after negotiation.

*National Health Insurance Administration said 111 drugs in treatment of chronic diseases, tumor, anti-infections, rare diseases and covid are added in the medical insurance list, which to take effect after March 1st.

*National department of agriculture and rural affairs emphasized to maintain whole-year grain output above 0.65tn kilos with output expansion promoted on soybean oil by over 6.6bn square meters.

Jan 18th Block Trade

*Block Trade Info

*Discount

- Zotye Auto(000980 CH) saw 4 block trades worth 165mn at 4.13 yuan per share, 5.06 discount from last closing.

- Apptec(603259 CH) saw 10 block trades worth 516mn at 90.50 yuan per share, 4.47 discount from last closing.

- C*Core Tech(688262 CH) saw 3 block trades worth 46mn at 41.79 yuan per share, 20.33 discount from last closing.

- Zheshang Bank(601916 CH) saw 2 block trades worth 564mn at 2.65 yuan per share, 10.47 discount from last closing.

- Amlogic(688099 CH) saw 12 block trades worth 480mn at 71.81 yuan per share, 7.99 discount from last closing.

- Cnano Tech(688116 CH) saw 11 block trades worth 96mn at 72.60 yuan per share, 8.04 discount from last closing.

- Ja Solar Tech(002459 CH) saw 6 block trades worth 78mn at 65.19 yuan per share, 1.00 discount from last closing.

*Margin Trade

| | | | |
|--|-----------------|--|--------------|
| Total Margin Balance | 1.4387 trillion | Total Short Selling Balance | 93.9 billion |
| SH Margin Balance | 0.7566 trillion | SH Short Selling Balance | 58.9 billion |
| Top Five Margin Trade Net Bought (in CNY) | | Top Five Short Selling Net Sold (in shares) | |
| 600887 | 219mio | 600276 | 1.77mio |

| | | | |
|--|--------|--|----------|
| 601166 | 111mio | 600919 | 1.61mio |
| 601689 | 79mio | 600016 | 0.99mio |
| 600522 | 57mio | 601099 | 0.97mio |
| 600536 | 55mio | 600095 | 0.78mio |
| SZ Margin Balance 0.6821 trillion | | SZ Short Selling Balance 35.0 billion | |
| Top Five Margin Trade Net Bought (in CNY) | | Top Five Short Selling Net Sold (in shares) | |
| 002560 | 135mio | 300027 | 10.11mio |
| 000538 | 79mio | 002500 | 9.54mio |
| 000032 | 58mio | 002555 | 1.68mio |
| 002714 | 56mio | 002195 | 1.13mio |
| 002594 | 51mio | 000100 | 1.12mio |

***Connection Trade**

| SH-HK Connection (bn cny) | | | SZ-HK Connection (bn cny) | | |
|---------------------------|------------------------|--------------------------------|---------------------------|------------------------|--------------------------------|
| Northbound Net Cash Flow | +1.99 | | Northbound Net Cash Flow | +2.75 | |
| Southbound Net Cash Flow | +0.54 | | Southbound Net Cash Flow | +0.59 | |
| 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 |
| 300750 | 396 | 0.43 | 601012 | 453 | 1.35 |
| 002459 | 378 | 2.48 | 002352 | 173 | 0.59 |
| 601899 | 295 | 1.28 | 000002 | 159 | 0.87 |
| 601888 | 193 | 0.43 | 300769 | 124 | 3.18 |
| 000725 | 184 | 1.30 | 600570 | 124 | 1.49 |

***Index Futures**

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IF2301 | 60,192 | -4,034 | 30,552 | -8,122 | 32,455 | -8,787 |
| IF2302 | 25,007 | 3,052 | 25,622 | 4,890 | 28,700 | 5,552 |
| IF2303 | 27,652 | -1,351 | 65,681 | 1,685 | 77,468 | 2,327 |
| IF2306 | 8,282 | -1,765 | 32,002 | 967 | 43,842 | 1,026 |
| SSE 50 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IH2301 | 47,911 | -2,899 | 21,542 | -6,633 | 23,907 | -7,087 |
| IH2302 | 18,181 | 3,365 | 16,497 | 2,985 | 20,444 | 3,749 |
| IH2303 | 23,179 | 124 | 36,339 | 1,611 | 50,828 | 2,360 |
| IH2306 | 7,128 | -165 | 16,112 | 644 | 21,563 | 779 |

| CSI 500 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
|------------------------|----------------|---------|---------|---------|----------|---------|
| IC2301 | 54,797 | 2,550 | 29,707 | -9,387 | 29,367 | -9,044 |
| IC2302 | 29,471 | 11,036 | 39,148 | 8,705 | 36,319 | 8,137 |
| IC2303 | 21,944 | 3,305 | 95,882 | 768 | 94,921 | 1,215 |
| IC2306 | 9,875 | 2,621 | 80,129 | -75 | 89,843 | 255 |
| CSI 1000 Index Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IM2301 | 28,367 | -1,014 | 15,255 | -3,878 | 15,541 | -4,106 |
| IM2302 | 15,941 | 4,568 | 17,423 | 3,511 | 18,043 | 4,104 |
| IM2303 | 15,485 | 2,159 | 37,328 | 1,662 | 39,285 | 1,781 |
| IM2306 | 7,752 | 1,582 | 31,609 | 836 | 40,371 | 418 |

***Index Options**

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IO2301 | 92131 | -2443 | 46683 | -2065 | 50808 | -1621 |
| IO2302 | 35519 | -149 | 37444 | 3827 | 37226 | 3741 |
| CSI 1000 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| MO2301 | 55377 | -14302 | 20628 | -1106 | 23258 | -1029 |
| SSE50 Index Options | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| HO2301 | 46562 | 1182 | 18461 | 244 | 23110 | 190 |

***Treasury Futures**

| Position of Top 20 members (Unit lots) | | | | | | |
|--|----------------|---------|---------|---------|----------|---------|
| 2-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TS2303 | 80,934 | 17,950 | 36,468 | -233 | 39,742 | 262 |
| 5-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| TF2303 | 86,758 | -619 | 82,643 | -769 | 84,074 | -1,262 |
| 10-Year Treasury Bond Futures | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| T2303 | 97,774 | 15,529 | 140,165 | 4,302 | 133,567 | 2,838 |
| T2306 | 18,098 | 8,263 | 17,731 | 1,861 | 19,309 | 1,352 |

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

| Top 3 Gainers (Dominant Contract) | | | | | |
|-----------------------------------|----------|-------|----------|----------------|----------------|
| Product | Contract | Price | Change % | Trading Volume | Open Interests |

| | | | | | |
|--|-----------------|--------------|-----------------|-----------------------|-----------------------|
| LPG | PG2303 | 4,739.0 | +3.68% | 46,281 | 82,660 |
| Glass | FG305 | 1,743.0 | +2.71% | 325,272 | 800,264 |
| Bitumen | BU2306 | 3899.0 | +2.71% | 79,891 | 349,279 |
| Top 3 Loser (Dominant Contract) | | | | | |
| Product | Contract | Price | Change % | Trading Volume | Open Interests |
| Silver | AG2306 | 5,208.0 | -1.87% | 687,257 | 477,044 |
| Rapeseed Meal | RM305 | 3,225.0 | -0.86% | 248,728 | 547,526 |
| Crude Oil | SC2303 | 554.4 | -0.79% | 67,084 | 30,095 |

Commodities (night session):

* Global crude oil closed down collectively. February NYMEX contract down 1.3% to closed at \$79.14/b, March Brent contract down 1.63% to closed at \$84.52/b. INE crude oil active contract down 0.79% to closed at 554.4 yuan/b.

* Precious metals closed mixed. COMEX gold contract down 0.19% to closed at \$1906.3/oz. SHFE gold active contract down 0.26% to closed at 418.34 yuan/gram.

* Metals closed up mostly. LME nickel up 5.56%, LME zinc up 2.58%, LME tin up 1.18%, LME lead down 2.36% on the contrast. SHFE nickel up 2.46%, SHFE tin up 2.35%, SHFE aluminum up 1.25%, SHFE lead down 0.49% on the contrast.

* Commodity futures closed up collectively. Energy & chemistry futures saw strong performance, LPG up 3.68%, bitumen up 2.71%, glass up 2.71%, fuel oil up 2.62%, PTA up 1.59%, PVC up 1.45%. Black series closed up collectively, iron ore up 1.43%. Agricultural products closed up mostly, RBD palm olein up 1.48%, cotton up 1.47%, soybean oil up 1.27%.

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