

DZ20240104

Industrial Economy

*The Ministry of Transport announced the “Regulations on Operation Safety Management of Civil Driverless Aircraft”, which will be implemented from the date of publication.

*MIIT and other eleven departments jointly issued a notice on carrying out the special action of signal promotion, which proposed to achieve significant enhancements in 4G and 5G signals.

*Ministry of Science and Technology recently compiled and issued the “Guidelines for Responsible Research Conduct (2023)”, proposing that generative AI should not be used directly to generate application materials, and generative AI should not be listed as a result to jointly complete people.

*Ministry of Natural Resources recently issued notice on coordinating and standardizing the remote sensing monitoring of cultivated land protection satellites.

Financial

*Premier Li Qiang of the State Council conducted research in Hubei Province, who emphasized to achieve greater breakthroughs in key core technologies and make more contributions to the national self-reliance in high-level science and technology.

Data

*CPCAAUTO: December wholesale sales of new energy passenger vehicles by manufacturers will be 1.13 million units, up 50% y/y and up 18% m/m respectively.

Jan 3 Block Trade Info

*Discount

- Sharetronic Data Tech (300857 CH) saw 2 block trades worth 65.57mn at 40.80yuan per share, 18.15pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 5 block trades worth 150.77mn at 1694.00yuan per share, flat from last closing.

- Minsheng Banking (600016 CH) saw 1 block trades worth 499.89mn at 3.76yuan per share, flat from last closing.

- Midea (000333 CH) saw 1 block trades worth 140.97mn at 54.45yuan per share, flat from last closing.

*Margin Trade

Total Margin Balance	1.5859 trillion	Total Short Selling Balance	70.3 billion
SH Margin Balance	0.8310 trillion	SH Short Selling Balance	45.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601012	108mio	601099	3.7mio
600570	75.6mio	600157	3.1mio
688717	73.9mio	601666	2.3mio
600383	73.3mio	600022	2.0mio
600887	72.3mio	601929	2.0mio
SZ Margin Balance	0.7537 trillion	SZ Short Selling Balance	25.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002241	146mio	000560	3.2mio
000063	92.0mio	002517	2.0mio
300033	81.5mio	000589	1.4mio
002050	71.3mio	002325	1.1mio
002352	65.5mio	000001	1.0mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+2.110		Northbound Net Cash Flow	-0.421	
Southbound Net Cash Flow	+3.935		Southbound Net Cash Flow	+2.882	
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
000625	443	2.75	300750	396	0.57
000333	304	0.79	601012	325	1.93
601288	282	0.22	002230	215	2.06
002475	258	1.06	601899	165	0.50
688111	229	1.64	002456	158	5.68

***Index Futures**

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

	Volume		OI		OI	
IF2401	72,925	-5,188	70,313	-2,834	82,380	-2,364
IF2403	27,347	-3,894	66,629	-1,258	90,893	-908
IF2406	12,325	-1,315	39,516	-16	60,583	349
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2401	48,594	614	48,330	929	57,573	-244
IH2403	16,885	468	32,477	-167	45,422	-110
IH2406	6,970	-61	16,483	201	25,789	342
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2401	53,224	4,946	79,439	-123	77,858	-715
IC2403	24,246	5,117	79,935	1,598	90,614	2,215
IC2406	12,381	3,752	66,036	901	74,262	1,198
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2401	60,857	9,168	59,816	-528	63,631	-720
IM2403	26,011	4,472	71,613	218	77,749	-121
IM2406	16,024	4,797	56,011	494	65,446	251

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	106739	-610	69163	743	77654	2358
IO2403	9353	696	35028	216	43037	525
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	113205	28022	44726	-120	51635	-177
MO2403	6807	1114	23978	184	28328	387
MO2406	2583	-1737	16585	68	19778	111
MO2409	1440	-211	18373	74	20439	83
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	47078	-6860	42000	1124	47015	1330

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	80,175	-1,243	59,368	1,533	66,380	3,007
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

TF2403	125,045	38,500	99,497	-39	103,184	-1,720
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	106,368	18,666	156,659	-780	159,825	364
T2406	9,849	1,053	14,191	329	14,287	223
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	40,357	15,781	35,846	-59	37,671	-654

*** Commodities (night session):**

* Global crude oil price closed down collectively. February NYMEX crude oil contract up 3.75% to closed at \$73.02/b, March Brent contract up 3.43% to closed at \$78.49/b. INE crude oil active contract up 1.40% to 556.2 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 1.15% and closed at \$2049.6/oz. SHFE gold active contract down 0.81% and closed at 479.54 yuan/gram.

* Metals closed down mostly, LME aluminum down 1.26%, LME zinc down 1.18%, LME nickel down 1.15%. SHFE nickel down 0.71%, LME aluminum down 0.59%, SHFE zinc down 0.35%, SHFE lead up 0.28% on the contrast.

* Commodity futures closed mixed, chemistry and energy products performed mixed, fuel oil up 1.51%, soda ash up 1.27%, butadiene rubber down 1.77%, LPG down 1.56%, TSR 20 down 1.02%. Black series closed mixed. Agricultural products closed up mostly, cotton yarn up 2.08%.

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