

DZ20240105

Industrial Economy

*The National Data Administration and other 17 departments jointly issued the “Three-Year Action Plan for Data Elements X (2024-2026)”, which focuses on promoting high-level application of data elements, promoting the coordinated optimization, reuse and efficiency improvement of data elements, and playing a role in integrated innovation.

*Shanghai Municipal People’s Government issued “Several Policy Measures for Promoting the Healthy Development of Online New Economy in Shanghai”, which pointed out to increase support for headquarters-based enterprises, encourage seed enterprises to go public for financing, and support online new economy enterprises that meet national strategies, break through key core technologies, and have high market recognition to be included in the reformed and listed cultivation enterprise library according to regulations.

*Ministry of Emergency Management and MIIT jointly issued the “Guiding Opinions on Accelerating the Development of Emergency Robots”, which proposed that by 2025, a batch of advanced emergency robots will be developed to significantly improve the level of scientificization, specialization, refinement and intelligence.

*NDRC and other 18 ministries and commissions jointly issued the “Work Plan for the Construction of Basic Public Service Standard System Project”, which proposed to further comprehensively deploy standardization work in nine major areas, including preschool education, labor income, medical treatment for diseases, old-fashioned care, living with a certain background, being weak and supported, providing support for military service and cultural and sports service guarantees.

Data

*CPCAAUTO: It is preliminarily estimated that the retail sales of passenger cars in December will reach 2.361mio units, up 9% y/y and up 14% m/m respectively.

Jan 4 Block Trade Info

*Discount

- HitGen (688222 CH) saw 20 block trades worth 65.76mn at 15.00yuan per share, 12.08pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 2 block trades worth 1.5bn at 1669.00yuan per share, flat from last closing.

- Zhongman Petroleum and Natural Gas (603619 CH) saw 1 block trades worth 95.65mn at 19.13yuan per share, flat from last closing.

- Offen Education (002607 CH) saw 1 block trades worth 82.41mn at 4.02yuan per share, flat from last closing.

- International Medical Investment (000516 CH) saw 1 block trades worth 108.78mn at 7.88yuan per share, flat from last closing.

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

Total Margin Balance	1.5859 trillion	Total Short Selling Balance	70.3 billion
SH Margin Balance	0.8321 trillion	SH Short Selling Balance	45.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	260mio	601006	14.6mio
600621	67.2mio	600901	5.0mio
600570	54.9mio	601916	2.8mio
601919	50.5mio	600010	2.7mio
600133	45.2mio	601988	2.4mio
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	-0.785		Northbound Net Cash Flow	-3.152	
Southbound Net Cash Flow	+1.776		Southbound Net Cash Flow	+0.375	
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
603259	337	1.65	600519	358	0.17
002456	176	6.45	601318	288	0.40
601127	141	1.28	000858	262	0.50
601398	127	0.07	002475	250	1.07
601288	114	0.09	002241	173	2.53

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2401	89,041	16,465	74,368	4,055	86,110	3,832
IF2403	38,195	11,842	70,054	3,425	93,878	3,008
IF2406	17,260	5,502	41,251	1,768	63,207	2,660
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2401	55,692	7,501	48,683	353	57,988	449
IH2403	19,641	2,834	33,561	1,148	46,781	1,471
IH2406	8,815	2,028	16,949	475	26,245	547
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2401	62,028	10,005	75,414	-3,198	73,609	-4,156
IC2403	23,074	-418	79,890	-12	90,589	-8
IC2406	16,691	5,808	66,661	625	75,023	849
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2401	66,119	6,329	60,261	553	63,512	317
IM2403	28,382	3,246	71,445	-143	77,563	-118
IM2406	16,595	787	55,965	-46	65,085	-361

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	140704	34099	69516	353	79730	2174
IO2403	9842	788	34717	-311	42878	-159
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	109653	-3318	47178	2574	54047	2412
MO2403	6831	264	24260	293	28815	487
MO2406	3417	847	16818	250	19985	207
MO2409	1854	551	18569	268	20604	165
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	61913	15171	42327	348	47997	1095

***Treasury Futures**

Position of Top 20 members (Unit lots)
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2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	63,764	-15,563	57,855	-987	64,680	-1,700
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	91,603	-31,765	99,376	769	103,757	573
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	77,100	-25,704	155,859	-800	159,890	65
T2406	6,518	-2,941	14,545	402	14,689	402
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	31,683	-6,323	36,058	374	38,123	452

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2403	3,076.0	+0.72%	478,141	209,006
Gold	AU2404	481.9	+0.33%	52,868	163,682
TSR 20	NR2403	11,110.0	+0.23%	24,650	59,950
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2402	4,641.0	-3.87%	122,559	72,573
Soda Ash	SA405	1,961.0	-3.83%	341,835	515,164
Glass	FG405	1,891.0	-2.37%	580,567	888,825

*** Commodities (night session):**

* Global crude oil price closed down collectively. February NYMEX crude oil contract down 0.41% to closed at \$72.40/b, March Brent contract down 0.74% to closed at \$77.67/b. INE crude oil active contract down 0.14% to 551.5 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.4% and closed at \$2051/oz. SHFE gold active contract up 0.33% and closed at 481.94 yuan/gram.

* Metals closed down mostly, LME nickel down 1.94%, LME tin down 1.83%, LME zinc down 1.8%. SHFE nickel down 1.81%, SHFE tin down 1.42%, SHFE zinc down 1.38%.

* Commodity futures closed down collectively, chemistry and energy products performed weak, LPG down 3.87%, soda ash down 3.83%, glass down 2.37%. Black series closed down collectively, coking coal down 1.64%, coke down 1.54%. Agricultural products closed down mostly, corn down 1.07%, corn starch down nearly 1%.

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