

DZ20240111

Financial

*The local government is planning and reserving ultra-long-term special national debt projects, supporting food security, energy security, new urbanization, rural revitalization and other fields, learned from several local investment and financing professionals.

*Beijing: Lead the infrastructure REITs special class to coordinate scheduling, regularly train and guide, strengthen project reserve planning, and fully support enterprises in applying for the issuance of infrastructure REITs.

Industrial Economy

*The State Administration for Market Regulation publicly solicited opinions on the “Management Measures for Food Commissioned Production Supervision”, which proposed that the special medical purpose formula food and infant formula milk powder cannot be commissioned for production.

International Relationship

*Prime Minister Alexandre de Crowe of the Kingdom of Belgium will pay an official visit to China from January 11 to 12, at the invitation of Premier Li Qiang of the State Council.

Co Focus

*Chengdu High-tech Zone and BOE (000725 CH) signed an investment cooperation agreement and will build the first domestically and globally 28.6 AMOLED display device production line in Chengdu, with a total investment of cny 63bn.

Jan 10 Block Trade Info

*Discount

- Hongbo (002229 CH) saw 1 block trades worth 266.64mn at 22.22yuan per share, 7.07pct discount from last closing.

*Flat

- Moutai (600519 CH) saw 1 block trades worth 1.0bn at 1641.50yuan per share, flat from last closing.

- Tianfu Energy (600509 CH) saw 5 block trades worth 82.01mn at 5.71yuan per share, flat from last closing.

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

Total Margin Balance	1.5741 trillion	Total Short Selling Balance	68.5 billion
SH Margin Balance	0.8259 trillion	SH Short Selling Balance	43.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601127	156mio	600010	8.6mio
600900	80.6mio	601933	2.2mio
600150	76.5mio	600415	1.7mio
601318	70.5mio	601058	1.6mio
600329	66.7mio	601162	1.2mio
SZ Margin Balance	0.7470 trillion	SZ Short Selling Balance	24.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000776	74.4mio	002610	4.0mio
300750	71.3mio	300002	3.1mio
000725	61.1mio	002506	2.1mio
002610	53.9mio	002131	1.1mio
002611	50.3mio	002238	0.9mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow		+0.257	Northbound Net Cash Flow		+0.433
Southbound Net Cash Flow		+1.569	Southbound Net Cash Flow		+1.001
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	209	1.04	600900	207	0.36
300274	201	1.65	600519	203	0.10
300122	181	1.36	601012	195	1.16
000625	132	0.90	002460	184	2.10
300750	129	0.20	002594	159	0.28

***Index Futures**

Position of Top 20 members (Unit lots)

CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2401	98,698	-3,433	69,378	165	76,572	-1,106
IF2402	8,470	122	8,716	846	9,881	900
IF2403	38,196	2,813	71,318	1,822	93,341	2,245
IF2406	16,660	-78	42,724	1,301	65,233	1,871
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2401	53,814	-3,288	45,560	-780	54,076	-673
IH2403	19,529	-1,317	35,664	824	48,664	1,043
IH2406	8,678	988	17,717	630	27,122	822
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2401	88,285	-366	73,704	-1,179	70,596	399
IC2402	13,873	-1,061	14,833	1,476	14,235	1,486
IC2403	32,723	483	85,099	2,348	92,322	2,665
IC2406	18,587	-2,756	69,359	-638	79,294	-2
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2401	91,775	-6,620	57,512	-1,828	62,387	-942
IM2402	15,179	469	12,903	1,801	13,554	1,424
IM2403	38,921	-4,382	72,295	861	78,080	754
IM2406	21,295	-2,773	57,470	-469	66,529	-519

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	181964	-25024	69971	623	78393	791
IO2403	11082	871	34460	-340	43390	-31
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	248041	23649	50034	757	56317	41
MO2402	32840	32840	18101	18101	21348	21348
MO2403	17520	2055	26042	1694	31341	1602
MO2406	4168	-975	16605	153	20421	246
MO2409	3221	811	19485	107	21359	139
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	115845	-5938	38786	-1865	44771	-941

*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	54,176	-10,629	60,690	539	67,742	99
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	90,612	-13,880	99,717	185	104,825	-698
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	97,803	-17,313	155,880	-3,273	160,950	-2,750
T2406	9,670	-556	18,207	723	17,721	870
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	39,089	-8,864	37,814	926	42,000	1,327

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Stainless Steel	SS2402	14,070.0	+3%	46,470	41,032
Nickel	NI2402	127,690.0	+2.13%	89,562	96,824
TSR 20	NR2403	10,990.0	+1.71%	21,050	54,883
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Glass	FG405	1,777.0	-2.58%	542,809	646,135
Rapeseed Meal	RM403	2,605.0	-1.92%	213,669	493,183
LPG	PG2402	4,385.0	-1.86%	114,284	60,699

*** Commodities (night session):**

* Global crude oil price closed down mostly. February NYMEX crude oil contract down 1.27% to closed at \$71.32/b, March Brent contract down 1.08% to closed at \$76.75/b. INE crude oil active contract up 0.96% to 557.5 yuan/b.

* Precious metals closed up slightly, COMEX gold active contract down 0.16% and closed at \$2029.8/oz. SHFE gold active contract down 0.32% and closed at 479.58 yuan/gram.

* Metals closed up mostly, LME lead up 1.54%, LME tin up 0.66%, LME nickel up 0.51%. SHFE nickel up 2.13%, SHFE tin up 0.90%, SHFE lead up 0.64%.

* Commodity futures closed down mostly, chemistry and energy products performed mixed, butadiene rubber up 1.75%, TSR 20 up 1.71%, glass down 2.58%, LPG down 1.86%. Black series closed mixed, iron ore down nearly 1%. Agricultural products closed down mostly, rapeseed meal down 1.92%, No.2 soybeans down 1.38%, cotton yarn down 1.08%.

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