

DZ20240112

Industrial Economy

*Central Committee of the CPC and the State Council recently released the “Opinions on Comprehensively Promoting the Construction of Beautiful China”, which proposed to accelerate digital empowerment, deepen the application of digital technologies such as artificial intelligence, build a beautiful China digital governance system, and build a green and intelligent digital ecological civilization.

*MIIT: With digital infrastructure such as 5G and industrial Internet as the key foundation, accelerate the pace of intelligent and digital transformation and network connection.

Financial

*PBoC Shanghai Head Office held a 2024 work conference to deploy the work, which proposed to promote the stable and healthy development of Shanghai’s real estate market, promote the internationalization of the RMB. And jointly promote the landing of the first imported liquefied natural gas procurement transaction settled in RMB with relevant departments.

*The National Standardization Work Conference held, which emphasized to fully leverage the important role of standards in expanding domestic demand, opening up cooperation to the outside world, and stabilizing the industrial chain, promote the formation of a virtuous cycle of mutual promotion between investment and consumption.

International Relationship

*Premier Li Qiang of the State Council will attend the World Economic Forum’s 2024 annual meeting from January 14th to 17th and conduct an official visit to Switzerland and Ireland.

Jan 11 Block Trade Info

*Discount

- Chengguang New Materials (605399 CH) saw 4 block trades worth 70.34mn at 11.26yuan per share, 12.51pct discount from last closing.

*Flat

- China Yangtze Power (600900 CH) saw 6 block trades worth 258.70mn at 23.18yuan per share, flat from last closing.

- Royal Group (002329 CH) saw 1 block trades worth 110.19mn at 6.52yuan per share, flat from last closing.

- Zangge Mining (000408 CH) saw 1 block trades worth 105.88mn at 27.01yuan per share, flat from last closing.

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

Total Margin Balance	1.5749 trillion	Total Short Selling Balance	69.3 billion
SH Margin Balance	0.8266 trillion	SH Short Selling Balance	44.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600418	78.7mio	600282	5.2mio
601012	76.0mio	601058	4.4mio
600309	73.7mio	600901	3.8mio
601825	56.1mio	600674	3.2mio
601398	55.4mio	600864	2.7mio
SZ Margin Balance	0.7470 trillion	SZ Short Selling Balance	25.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000063	186mio	000982	24.0mio
000625	108mio	002602	2.1mio
000661	82.9mio	300017	1.9mio
002460	77.6mio	002195	1.6mio
002229	66.4mio	002460	1.1mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow		-0.211	Northbound Net Cash Flow		+4.442
Southbound Net Cash Flow		-2.010	Southbound Net Cash Flow		-3.415
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
002594	703	1.27	601012	549	3.26
002466	194	2.13	000625	325	2.27
301236	153	3.79	600519	270	0.13
600438	137	1.23	002475	254	1.14
300339	122	6.51	300750	184	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	100,525	2,336	67,889	-1,287	75,407	-877
IF2402	10,112	2,126	9,154	452	10,481	740
IF2403	38,707	1,582	70,375	-943	92,822	-431
IF2406	16,556	75	42,981	326	66,045	894
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2401	56,047	2,426	44,891	-502	52,346	-1,405
IH2403	23,047	3,735	36,185	521	49,421	769
IH2406	8,792	530	17,831	114	27,475	369
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2401	83,080	-5,014	67,981	-5,701	65,428	-5,168
IC2402	13,497	-376	16,868	2,076	16,204	1,992
IC2403	31,847	265	84,519	-580	91,933	-221
IC2406	17,273	-136	70,361	1,002	80,699	1,405
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2401	93,184	2,349	56,760	-362	60,794	-994
IM2402	19,924	5,905	15,805	3,174	16,523	3,145
IM2403	50,157	11,927	77,199	4,904	82,622	4,542
IM2406	25,571	5,494	58,015	545	67,144	618

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2401	162025	-19127	68841	-1130	78262	-131
IO2403	10053	-75	34970	536	44016	626
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2401	214845	-31773	48681	-730	53640	-2677
MO2402	22306	-8725	19753	1824	23225	1877
MO2403	10915	-5024	26134	135	31481	140
MO2406	3976	-29	16771	166	20529	108
MO2409	3056	-46	19682	269	21545	186
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2401	93887	-20604	40007	1342	45934	1483

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	66,042	13,967	61,556	1,307	68,010	465
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	132,314	42,673	105,696	5,979	111,342	6,536
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	119,617	22,843	155,422	-171	159,007	-1,943
T2406	13,798	5,313	17,539	-501	17,309	-412
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	45,661	7,229	37,066	-521	40,956	-962

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2402	128,750.0	+1.14%	86,221	84,324
Cotton Yarn	CY405	21,815.0	+1.04%	6,815	4,236
Ethenylbenzene	EB2402	8,464.0	+0.97%	130,102	161,734
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.2 Soybeans	B2402	4,044.0	-2.22%	62,366	85,269
Glass	FG405	1,737.0	-2.03%	601,606	619,217
Silver	AG2402	5,839.0	-0.95%	335,365	237,824

*** Commodities (night session):**

* Global crude oil price closed up mostly. February NYMEX crude oil contract up 2.07% to closed at \$72.85/b, March Brent contract up 1.91% to closed at \$78.27/b. INE crude oil active contract down 0.09% to 559.7 yuan/b.

* Precious metals closed mixed, COMEX gold active contract up 0.26% and closed at \$2033.1/oz. SHFE gold active contract down 0.50% and closed at 478.02 yuan/gram.

* Metals closed up mostly, LME lead up 2.14%, LME tin up 1.65%, LME nickel up 1.09%, LME aluminum down 0.64% on the contrast. SHFE nickel up 1.14%, SHFE lead up 0.34%. SHFE aluminum down 0.32%.

* Commodity futures closed up mostly, chemistry and energy products closed up collectively, butadiene rubber up 1.03%, EB up nearly 1%, glass down 2.03%, soda ash down nearly 1%. Black series closed up mostly. Agricultural products closed mixed, cotton yarn up 1.04%, No.2 soybeans down 2.22%, soybean meal down nearly 1%.

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