

DZ20240130

Financial

*The Central Enterprises and Local SASAC Assessment and Distribution Work Conference was held, which emphasized to comprehensively promote the market value management assessment of listed companies, fully implement the assessment of “one enterprise, one policy”.

*Local governments should establish and operate efficiently the coordination mechanism for urban real estate financing and resolutely prevent new violations of pre-sale funds from being embezzled, promote the high-quality development of listed companies, boost confidence and stabilize the capital market, stated by the State Council Deputy Premier He Lifeng.

*The National Committee of the CPPCC held a biweekly consultation symposium to discuss politics around “promoting high-quality financial development”.

Industrial Economy

*MIIT and other seven departments jointly issued the “Implementation Opinions on Promoting Future Industrial Innovation and Development”, which proposes development goals for 2025 and 2027 from aspects such as technological innovation, product breakthroughs, enterprise cultivation, scenario development and industrial competitiveness.

Jan 29 Block Trade Info

*Premium

- Hithink Royalfly Info Network (300033 CH) saw 1 block trades worth 92.31mn at 133.63yuan per share, 9.23pct premium from last closing.

*Flat

- Yizumi Holdings (300415 CH) saw 3 block trades worth 115.59mn at 15.90yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5279 trillion	Total Short Selling Balance	68.7 billion
SH Margin Balance	0.8041 trillion	SH Short Selling Balance	44.0 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601857	489mio	601868	6.0mio
603259	287mio	600675	4.5mio
601888	171mio	600900	4.0mio
601688	153mio	601006	3.6mio
601186	149mio	600901	2.5mio
SZ Margin Balance	0.7226 trillion	SZ Short Selling Balance	24.8 billion

<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
000009	90.5mio	002320	6.4mio
002423	81.6mio	002131	2.9mio
000568	70.8mio	000617	2.0mio
000333	63.9mio	000002	1.9mio
000617	63.6mio	000717	1.9mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.936		Northbound Net Cash Flow	-1.528	
Southbound Net Cash Flow	-1.345		Southbound Net Cash Flow	-1.251	
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
600519	1179	0.57	603259	686	3.52
300308	457	4.91	601857	232	0.15
300750	290	0.44	300347	216	5.64
000999	194	3.53	002142	199	1.39
600900	165	0.28	600188	177	1.05

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2402	91,956	-8,379	52,565	-2,842	58,142	-3,185
IF2403	55,613	-4,433	78,030	-1,973	99,439	-1,829
IF2406	24,691	-204	45,568	-694	66,576	-1,018
IF2409	10,709	1,828	8,842	1,369	13,340	1,690
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2402	61,396	1,329	33,038	-1,284	36,452	-1,063
IH2403	40,827	2,542	39,006	1,607	52,241	1,144

IH2406	17,277	1,462	18,955	1,050	28,638	1,419
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2402	82,822	6,480	52,777	3,364	52,672	3,042
IC2403	52,337	-1,469	94,871	112	104,017	-439
IC2406	26,190	-1,011	74,538	-1,226	84,876	-711
IC2409	16,801	-216	20,695	2,408	21,078	2,432
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2402	114,647	11,479	54,987	4,451	61,135	4,044
IM2403	74,311	-1,184	80,377	1,036	89,674	2,305
IM2406	37,736	-3,748	60,730	-508	68,856	-298
IM2409	19,370	251	19,952	1,102	21,252	2,012

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2402	149976	2716	49525	2095	56284	2471
IO2403	15154	-3245	38180	205	47225	-96
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2402	230592	48115	59697	4179	59797	4635
MO2403	33859	3154	38178	1440	43944	1696
MO2406	5114	522	19351	192	24299	152
MO2409	3522	301	22465	273	24008	239
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2402	101435	4856	26591	2141	31564	2318

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	42,013	7,564	58,159	-791	65,859	814
TS2406	4,056	-78	11,508	298	11,222	174
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	70,486	-5,258	94,783	-2,724	104,292	-1,961
TF2406	15,757	3,459	23,329	3,043	24,351	2,808
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	87,099	-14,071	146,012	2,469	148,890	3,175

T2406	11,992	-3,790	26,573	991	24,221	1,318
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	42,609	5,147	39,539	-537	42,202	128
TL2406	9,036	3,517	12,966	1,252	13,508	1,447

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2403	4,350.0	+1.95%	120,853	88,643
Soda Ash	SA405	2,024.0	+1.25%	316,737	519,054
Silver	AG2406	5,948.0	+0.76%	203,183	477,052
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soybean Oil	Y2405	7,366.0	-1.6%	194,900	595,414
Rapeseed Oil	OI405	7,778.0	-1.43%	118,987	300,360
RBD Palm Olein	P2405	7,386.0	-1.26%	173,472	453,671

*** Commodities (night session):**

* Global crude oil price closed down collectively. March NYMEX crude oil contract down 1.32% to closed at \$76.98/b, April Brent contract down 1.15% to closed at \$82.00/b. INE crude oil active contract down 0.61% to 587.5 yuan/b.

* Precious metals closed mixed, COMEX gold active contract up 0.76% and closed at \$2032.7/oz. SHFE gold active contract up 0.15% and closed at 479.86 yuan/gram.

* Metals closed mixed, LME nickel down 1.88%, LME aluminum down 1.03%, LME tin down 0.86%. SHFE nickel down 1.09%, SHFE tin down 0.36%, bonded copper up 0.36%, SHFE copper up 0.29%.

* Commodity futures closed mixed, chemistry and energy products closed mixed, LPG up 1.95%, soda ash up 1.25%. Black series closed mixed. Agricultural products closed down mostly, soybean oil down 1.6%, rapeseed oil down 1.43%, RBD palm olein down 1.26%.

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