

DZ20240131

Industrial Economy

*Premier Li Qiang emphasized during investigation in Shaanxi province that high-quality development shall be prioritized and industrial innovation shall be push forward by technological innovation for economic transformation and upgrade.

*Shanghai allows non-registered residents who paid social insurance or personal income tax for at least 5 years to buy 1 housing outside the outer-ring region (except for Chongming district) from Jan 31.

Co Focus

*Wuliangye lifted up factory price of its core product by 50yuan (5%) to 1019yuan per bottle, to take effect from Feb 5 with recommended retail price unchanged at 1499yuan, according to someone familiar with this matter.

Jan 30 Block Trade Info

*Discount

- Moutai (600519 CH) saw 2 block trades worth 64.84mn at 1613.00yuan per share, 2.24pct discount from last closing.

- Kehua (002335 CH) saw 2 block trades worth 61.86mn at 21.33yuan per share, 3.31pct discount from last closing.

*Premium

- China Shenhua Energy (601088 CH) saw 2 block trades worth 651.95mn at 35.76yuan per share, 0.31pct premium from last closing.

*Margin Trade

Total Margin Balance	1.5925 trillion	Total Short Selling Balance	79.45billion
SH Margin Balance	0.8002 trillion	SH Short Selling Balance	43.16 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
603259	205.0mio	600708	5.10mio
601186	74.74mio	601800	4.15mio
600088	68.61mio	600864	2.24mio
601077	43.60mio	601989	2.05mio
600900	42.82mio	600900	1.84mio
SZ Margin Balance	0.7185 trillion	SZ Short Selling Balance	24.31billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002050	56.14mio	000617	2.29mio
000009	42.07mio	000725	1.53mio
000333	40.06mio	300253	1.19mio
000736	39.01mio	002617	1.04mio
000725	37.51mio	300015	0.66mio

***Connection Trade**

SH-HK Connection (bn cny/HK dollar)			SZ-HK Connection (bn cny/HK dollar)		
Northbound Net Cash Flow	+2.50		Northbound Net Cash Flow	-0.76	
Southbound Net Cash Flow	-0.09		Southbound Net Cash Flow	-0.77	
Top 5 Northbound Inflow			Top 5 Northbound Outflow		
Name	Market Value (mio cny)	%o out of ttl share outstanding	Name	Market Value (mio cny)	%o out of ttl share outstanding
601318	246	0.33	600036	220	0.28
601668	225	1.03	603259	218	1.24
000568	204	0.88	000001	155	0.82
600030	153	0.50	300450	142	4.27
300364	133	9.57	000063	141	1.25

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2402	99,220	7,715	54,631	2,066	60,889	2,858
IF2403	63,286	8,072	79,226	1,198	100,814	1,375
IF2406	22,816	-777	45,830	363	67,025	449
IF2409	9,951	16	9,491	715	14,213	1,003
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2402	63,104	2,527	35,080	2,216	38,860	2,699
IH2403	41,591	1,711	38,671	-263	51,810	-249
IH2406	17,162	523	19,206	324	28,843	375
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2402	88,547	6,265	51,501	-799	52,121	-515
IC2403	57,286	5,277	95,173	302	104,428	432
IC2406	27,015	2,047	73,834	-570	84,153	-723
IC2409	15,242	-742	22,963	2,276	23,348	2,282
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2402	119,719	5,853	55,214	227	61,048	31
IM2403	79,341	5,909	80,389	578	89,882	640

IM2406	41,357	3,892	60,367	-363	68,408	-436
IM2409	19,514	1,172	21,188	1,266	22,746	1,508

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2402	185504	36609	50941	1548	57470	1186
IO2403	19836	4996	38076	-62	46644	-581
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2402	242037	11822	63549	3852	64010	4313
MO2403	32086	-1448	39398	1387	45012	1071
MO2406	5350	412	19656	305	24535	253
MO2409	4261	837	22817	352	24416	408
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2402	122151	21400	27675	1698	32218	822

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	43,889	2,768	58,079	235	64,968	-775
TS2406	6,531	2,747	12,020	752	11,750	582
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	79,024	11,615	94,227	-427	103,565	-546
TF2406	21,496	6,630	27,229	4,438	27,935	3,770
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	95,033	9,458	148,390	2,378	151,486	3,400
T2406	22,790	11,501	30,136	3,938	27,137	2,956
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	43,833	2,203	37,799	-1,740	39,999	-2,201
TL2406	10,003	1,586	14,151	1,366	14,830	1,322

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.1 Soybeans	A2403	4,737.0	+0.94%	64,576	172,721
Soybean Meal	M2405	2,974.0	+0.88%	499,965	1,684,660

Rapeseed Meal	RM405	2,477.0	+0.86%	255,086	659,137
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2405	1,714.5	-3.6%	60,025	132,479
LPG	PG2403	4,246.0	-2.23%	157,868	94,990
Soda Ash	SA405	1,948.0	-2.21%	205,176	482,940

*** Commodities (night session):**

* Global crude oil price closed up mostly. March NYMEX crude oil contract up 1.32% to closed at \$77.79/b, April Brent contract up 0.7% to closed at \$82.40/b. INE crude oil active contract down 0.08% to 588.5 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.52% and closed at \$2055.3/oz. SHFE gold active contract up 0.13% and closed at 480.96 yuan/gram.

* Metals closed up mostly, LME copper up 0.98%, LME nickel up 0.64%, LME zinc up 0.63%. LME tin down 0.47%. SHFE tin down 0.86%, SHFE nickel down 0.72%, bonded copper up 0.60%, SHFE copper up 0.49%.

* Commodity futures closed down mostly, chemistry and energy products closed down collectively, LPG down 2.23%, soda ash down 2.21%, PVC down 1.56%. Black series closed down collectively, coking coal down 3.6%, coke down 1.93%, iron ore down 1.77%. Agricultural products closed down mostly, RBD palm olein down 1.69%, soybean oil down 1.29%, rapeseed oil down 1.05%.

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