

DZ20240205

Policy

*The Central Committee of the CPC and the State Council published the central document No.1 of the “Thousands of Villages Demonstration and Ten Thousand Villages Improvement”, which emphasized to effectively promote the comprehensive revitalization of rural areas.

Financial

*The State Council Premier Li Qiang presided over the executive meeting on February 2nd, studied and further optimized the business environment related work, pointed out that building a market-oriented, law-based and internationalized first-class business environment is an important measure to cope with the downward pressure on the economy and boost the confidence of business entities.

*CSRC: Chairman Yi Huiman presided over a party committee meeting to deploy and maintain the stability of the capital market, which proposed to accelerate the research and visit work of listed companies, effectively solve specific difficulties and problems and increase support for high-quality listed companies.

*Shenzhen issued the “Notice on Carrying out High-level Opening Pilots for Cross-border Trade and Investment”, which aims to facilitate more business entities to handle cross-border trade and investment business in compliance, and promote high-quality development of Shenzhen with high-level openness.

Industrial Economy

*State Council Premier Li Qiang recently signed order to announce the “Interim Regulations on the Management of Carbon Emission Trading”, which will be implemented from May 1st, 2024.

*Guangdong Province held housing and urban and rural construction work conference, which emphasized to accelerate the establishment of a coordination mechanism for urban real estate financing, and continue to resolve debt risks of individual leading real estate companies.

Feb 2 Block Trade Info

*Discount

- Chipscreen Biosciences (688321 CH) saw 3 block trades worth 62.95mn at 14.02yuan per share, 6.97pct discount from last closing.
- Cngr Advanced Material (300919 CH) saw 1 block trades worth 116.88mn at 40.97yuan per share, 2.011pct discount from last closing.

*Flat

- Xinghuacun Fen Wine (600809 CH) saw 2 block trades worth 194.21mn at 209.50yuan per share, flat from last closing.
- CATL (300750 CH) saw 3 block trades worth 131.68mn at 146.00yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.4599 trillion	Total Short Selling Balance	63.7 billion
SH Margin Balance	0.7736 trillion	SH Short Selling Balance	40.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
510300	144mio	510500	13.4mio
600383	68.9mio	562000	13.0mio
601061	62.2mio	512500	10.1mio
601138	41.6mio	512100	9.0mio
510500	40.8mio	510300	8.8mio
SZ Margin Balance	0.6852 trillion	SZ Short Selling Balance	23.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300394	75.2mio	000755	4.3mio
002423	28.1mio	002624	2.9mio
300997	25.7mio	002517	1.6mio
000982	16.9mio	000958	1.5mio
000958	16.7mio	002506	1.3mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.293		Northbound Net Cash Flow	+1.067	
Southbound Net Cash Flow	-1.318		Southbound Net Cash Flow	-2.668	
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
000625	163	1.29	603259	568	3.44
600028	147	0.21	000333	314	0.76
601899	145	0.45	300750	284	0.43
600887	134	0.78	601127	269	3.05
300759	131	3.43	002230	230	2.43

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2402	125,980	23,963	51,795	1,346	58,580	1,141
IF2403	88,116	20,497	85,026	4,642	105,912	4,639
IF2406	34,122	7,713	46,797	882	67,954	605
IF2409	13,362	3,756	12,068	1,459	17,937	1,846
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2402	77,123	11,868	30,532	841	33,786	316
IH2403	56,045	12,036	40,460	1,754	54,701	1,588
IH2406	22,029	7,495	20,186	1,475	29,673	1,288
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2402	126,137	20,841	54,793	2,530	56,055	3,363
IC2403	96,238	21,011	106,957	6,115	117,642	5,901
IC2406	44,149	12,975	70,821	-17	80,423	70
IC2409	21,833	4,978	28,111	2,879	29,390	2,691
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2402	181,664	25,765	57,109	-968	62,276	-1,105
IM2403	163,300	41,987	93,231	4,602	106,439	5,637
IM2406	71,286	12,939	59,921	-276	69,359	385
IM2409	30,917	5,118	26,139	1,524	29,080	2,176

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2402	253995	78025	55961	1335	63514	1260
IO2403	40830	18796	41334	1279	50399	1010
IO2406	6649	6649	22180	22180	27460	27460
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2402	402983	81797	74175	2197	77757	3445
MO2403	79801	23903	48813	3229	54881	3750
MO2406	7909	1574	21009	475	26127	590
MO2409	6021	933	23262	90	25092	293
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2402	141860	46491	27531	-629	32144	-527

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	33,532	-13,133	52,454	-1,915	61,580	-1,324
TS2406	10,925	-103	15,131	1,516	15,435	1,629
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	66,148	-5,416	86,180	-3,366	94,743	-4,193
TF2406	22,151	6,857	37,799	3,712	37,766	3,574
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	84,363	-18,859	132,703	-4,321	133,955	-4,840
T2406	31,248	4,185	41,676	5,183	38,190	5,315
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	38,830	-15,317	30,273	-2,245	31,025	-1,927
TL2406	14,160	517	20,358	2,500	20,615	2,452

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
TSR 20	NR2404	11,145.0	+1.73%	15,610	61,282
Methanol	MA405	2,474.0	+0.94%	313,732	897,639
Natural Rubber	RU2405	13,365.0	+0.79%	75,545	172,732
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2403	556.5	-3.07%	189,233	25,642
Low Sulfur Fuel Oil	LU2404	4,128.0	-2.69%	60,465	53,877
Fuel Oil	FU2405	2,986.0	-1.58%	265,096	256,646

*** Commodities (night session):**

* Global crude oil price closed down collectively. March NYMEX crude oil contract down 1.91% to closed at \$72.41/b, April Brent contract down 1.54% to closed at \$77.49/b. INE crude oil active contract down 3.07% to 556.5 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 0.68% and closed at \$2057.1/oz. SHFE gold active contract down 0.03% and closed at 483.02 yuan/gram.

* Metals closed down collectively, LME tin down 1.17%, LME zinc down 1.07%, LME copper down 0.83%. LME lead down 0.7%. SHFE tin and SHFE zinc down 0.43%. Bonded copper down 0.25%.

* Commodity futures closed mixed, chemistry and energy products closed down mostly, low

sulfur fuel oil down 2.69%, fuel oil down 1.58%, LPG down nearly 1%, TSR 20 up 1.73% on the contrast. Black series closed up mostly. Agricultural products closed down mostly.

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