

DZ20240307

#### Financial

\*CSRC: Adapt to the needs of new productivity development, improve systems such as issuance and listing, mergers and acquisitions. Encourage A-shr listed companies to make multiple dividends within a year, and take measures against companies that do not distribute dividends. Further improve the quantitative trading system arrangements in the secondary market and further highlight fairness. Make decisive moves to correct market failures when the market seriously deviates from its fundamentals, stated by Wu Qing, head of CSRC, at the NPC economic-themed press conference.

\*PBoC: Further expand the field of carbon emission reduction refinancing support and increase the scale of refinancing. Continue to strengthen the interconnection of domestic and foreign financial markets, attracting more investors to invest in China's financial market. Continue to improve cross-border RMB policies and steadily promote the healthy development of the offshore RMB market, stated by Pan Gongsheng, head of PBoC, at the NPC economic-themed press conference.

\*MoF: Strengthen the management of local government legal debt and optimize the structure of central and local government debt. Promote structural tax reduction and fee reduction to help the development of science and technology innovation manufacturing industry.

#### Industrial Economy

\*NDRC: Promote four major special actions, and the equipment update action will focus on seven major areas including industry, agriculture, construction, education, transportation, cultural tourism and medical fields. Steadily implement urban renewal actions and accelerate the construction of hidden functions such as underground pipe networks, stated by Zheng Zhajie, head of NDRC.

\*MoC: Promote the trade-in of consumer goods such as automobiles, home appliances, home decoration, kitchen and bathroom. And adhere to the market as the main focus of this year, stated by Wang Wentao, head of MoC.

#### March 6 Block Trade Info

##### \*Discount

- Biwin Storage (688525 CH) saw 7 block trades worth 54.04mn at 41.00yuan per share, 11.64pct discount from last closing.

- Gan&Lee Pharma (603087 CH) saw 35 block trades worth 184.26mn at 37.96yuan per share, 8.88pct discount from last closing.

- CATL (300750 CH) saw 5 block trades worth 71.35/32.60mn at 148.2/163.64yuan per share, 0/9.44pct discount from last closing.

- Zangge Mining (000408 CH) saw 2 block trades worth 55.83/51.19mn at 26.31/29.25yuan per share, 0.58/10.57pct discount from last closing.

\*Premium

- NYOCOR (600821 CH) saw 2 block trades worth 586.71mn at 6.06yuan per share, 1.68pct discount from last closing.

**\*Margin Trade**

|  |                 |  |              |
|--|-----------------|--|--------------|
| <b>Total Margin Balance</b>                      | 1.4535 trillion | <b>Total Short Selling Balance</b>                 | 43.5 billion |
| <b>SH Margin Balance</b>                         | 0.7678 trillion | <b>SH Short Selling Balance</b>                    | 27.7 billion |
| <b>Top Five Margin Trade Net Bought (in CNY)</b> |                 | <b>Top Five Short Selling Net Sold (in shares)</b> |              |
| 601127   | 447mio          | 600900   | 2.4mio       |
| 603019   | 209mio          | 600157   | 2.4mio       |
| 600519   | 161mio          | 601598   | 1.4mio       |
| 600089   | 150mio          | 600398   | 1.2mio       |
| 601138   | 114mio          | 600256   | 1.1mio       |
| <b>SZ Margin Balance</b>                         | 0.6845 trillion | <b>SZ Short Selling Balance</b>                    | 15.8 billion |
| <b>Top Five Margin Trade Net Bought (in CNY)</b> |                 | <b>Top Five Short Selling Net Sold (in shares)</b> |              |
| 000858   | 102mio          | 000002   | 1.2mio       |
| 002241   | 90.3mio         | 002075   | 1.0mio       |
| 002456   | 82.9mio         | 000630   | 0.7mio       |
| 000766   | 50.2mio         | 002280   | 0.6mio       |
| 000506   | 47.6mio         | 002456   | 0.5mio       |

**\*Connection Trade**

| SH-HK Connection (bn cny) |                        |                                | SZ-HK Connection (bn cny) |                        |                                |
|---------------------------|------------------------|--------------------------------|---------------------------|------------------------|--------------------------------|
| Northbound Net Cash Flow  |                        | -0.125                         | Northbound Net Cash Flow  |                        | -1.334                         |
| Southbound Net Cash Flow  |                        | +0.841                         | Southbound Net Cash Flow  |                        | +0.315                         |
| 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 |
| 600900                    | 260                    | 0.41                           | 600519                    | 519                    | 0.24                           |
| 300394                    | 163                    | 3.04                           | 300750                    | 283                    | 0.39                           |
| 601127                    | 147                    | 1.07                           | 002475                    | 200                    | 0.99                           |

|        |     |      |        |     |      |
|--------|-----|------|--------|-----|------|
| 002156 | 135 | 3.56 | 600438 | 176 | 1.45 |
| 000977 | 123 | 1.99 | 000063 | 153 | 1.10 |

**\*Index Futures**

| Position of Top 20 members (Unit lots) |                |         |         |         |          |         |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Futures                  | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IF2403                                 | 90,595         | -6,457  | 69,178  | -6,721  | 83,237   | -7,325  |
| IF2404                                 | 15,573         | -1,279  | 20,664  | 2,088   | 22,058   | 2,418   |
| IF2406                                 | 38,093         | 797     | 61,361  | -1,738  | 80,344   | -1,225  |
| IF2409                                 | 17,062         | 1,820   | 28,050  | 897     | 40,584   | 1,238   |
| SSE 50 Index Futures                   | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IH2403                                 | 52,410         | -7,931  | 40,578  | -3,671  | 48,118   | -4,478  |
| IH2406                                 | 22,386         | 654     | 23,979  | -1,086  | 33,843   | -1,209  |
| IH2409                                 | 8,679          | -418    | 10,897  | -442    | 16,947   | -313    |
| CSI 500 Index Futures                  | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IC2403                                 | 94,111         | 8,589   | 79,885  | -5,176  | 79,775   | -4,677  |
| IC2404                                 | 15,798         | 1,269   | 22,487  | 2,006   | 21,060   | 2,149   |
| IC2406                                 | 40,966         | 2,992   | 76,025  | 1,147   | 78,843   | 409     |
| IC2409                                 | 17,316         | 2,130   | 42,541  | 913     | 42,261   | 1,206   |
| CSI 1000 Index Futures                 | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IM2403                                 | 153,495        | 8,759   | 78,422  | -2,106  | 86,565   | -2,878  |
| IM2404                                 | 20,477         | 1,266   | 22,793  | 2,493   | 22,856   | 2,468   |
| IM2406                                 | 60,476         | 6,031   | 70,276  | 3,160   | 76,240   | 3,330   |
| IM2409                                 | 27,519         | 2,713   | 45,073  | 17      | 45,829   | -191    |

**\*Index Options**

| Position of Top 20 members (Unit lots) |                |         |         |         |          |         |
|--|----------------|---------|---------|---------|----------|---------|
| CSI 300 Index Options                  | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| IO2403                                 | 97720          | -30808  | 57339   | -676    | 68273    | -1084   |
| IO2406                                 | 3953           | 458     | 23568   | 245     | 27368    | 80      |
| CSI 1000 Index Options                 | Trading Volume | Change* | Long OI | Change* | Short OI | Change* |
| MO2403                                 | 212429         | 22866   | 83561   | -2164   | 84726    | -73     |

|                            |                       |                |                |                |                 |                |
|----------------------------|-----------------------|----------------|----------------|----------------|-----------------|----------------|
| MO2404                     | 24232                 | 6475           | 18743          | 1228           | 18412           | 1521           |
| MO2406                     | 6471                  | 788            | 27406          | 667            | 30166           | 686            |
| MO2409                     | 6010                  | 1932           | 27007          | -248           | 27621           | -143           |
| <b>SSE50 Index Options</b> | <b>Trading Volume</b> | <b>Change*</b> | <b>Long OI</b> | <b>Change*</b> | <b>Short OI</b> | <b>Change*</b> |
| HO2403                     | 43758                 | -19005         | 34664          | -668           | 40804           | -314           |

### \*Treasury Futures

| Position of Top 20 members (Unit lots) |                       |                |                |                |                 |                |
|--|-----------------------|----------------|----------------|----------------|-----------------|----------------|
| <b>2-Year Treasury Bond Futures</b>    | <b>Trading Volume</b> | <b>Change*</b> | <b>Long OI</b> | <b>Change*</b> | <b>Short OI</b> | <b>Change*</b> |
| TS2406                                 | 52,925                | -1,161         | 49,903         | 916            | 55,113          | 645            |
| <b>5-Year Treasury Bond Futures</b>    | <b>Trading Volume</b> | <b>Change*</b> | <b>Long OI</b> | <b>Change*</b> | <b>Short OI</b> | <b>Change*</b> |
| TF2406                                 | 76,867                | -3,710         | 97,021         | 2,215          | 100,670         | 2,690          |
| <b>10-Year Treasury Bond Futures</b>   | <b>Trading Volume</b> | <b>Change*</b> | <b>Long OI</b> | <b>Change*</b> | <b>Short OI</b> | <b>Change*</b> |
| T2406                                  | 142,020               | 33,630         | 142,250        | 1,508          | 147,858         | 2,356          |
| <b>30-Year Treasury Bond Futures</b>   | <b>Trading Volume</b> | <b>Change*</b> | <b>Long OI</b> | <b>Change*</b> | <b>Short OI</b> | <b>Change*</b> |
| TL2406                                 | 72,801                | 2,409          | 45,275         | -12            | 47,198          | 167            |

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

| Top 3 Gainers (Dominant Contract) |          |         |          |                |                |
|-----------------------------------|----------|---------|----------|----------------|----------------|
| Product                           | Contract | Price   | Change % | Trading Volume | Open Interests |
| Soda Ash                          | SA405    | 1,945.0 | +3.46%   | 499,757        | 537,159        |
| Fuel Oil                          | FU2405   | 3,223.0 | +2.03%   | 316,369        | 263,977        |
| Glass                             | FG405    | 1,662.0 | +1.65%   | 409,751        | 590,254        |
| Top 3 Loser (Dominant Contract)   |          |         |          |                |                |
| Product                           | Contract | Price   | Change % | Trading Volume | Open Interests |
| Ethynylbenzene                    | EB2404   | 9,100.0 | -0.86%   | 185,443        | 268,892        |
| Rapeseed Meal                     | RM405    | 2,514.0 | -0.79%   | 257,943        | 747,181        |
| Soybean Meal                      | M2405    | 3,116.0 | -0.57%   | 434,524        | 1,598,970      |

### \* Commodities (night session):

\* Global crude oil price closed up collectively. April NYMEX crude oil contract up 1.24% to closed at \$79.12/b, May Brent contract up 1.06% to closed at \$82.91/b. INE crude oil active contract up 1.00% to 615.1 yuan/b.

\* Precious metals closed up collectively, COMEX gold active contract up 0.68% and closed at \$2156.5/oz. SHFE gold active contract up 0.76% and closed at 503.50 yuan/gram.

\* Metals closed up mostly, LME zinc up 1.45%, LME tin up 1.38%, LME lead up 1.1%, LME nickel down 0.98% on the contrast. SHFE tin up 1.29%, SHFE zinc up 0.72%, bonded copper up 0.67%.

\* Commodity futures closed up mostly, chemistry and energy products performed strong, soda ash up 3.46%, fuel oil up 2.03%, glass up 1.65%. Black series closed up collectively, iron ore up 1.49%. Agricultural products closed up mostly, RBD palm olein up nearly 1%.

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