

DZ20240326

Sector News

- MIIT is seeking for public opinions on standard and administrative method of industrial robot industry and to make open release of qualified firms with supporting policies.
- US Conec Ltd. sued eight foreign-based companies it alleges collaborated to create fiber-optic components that infringe six of its patents and import them into the country, including 5 Chinese firms.(news originally out on March 22 and out again in mainland y'day)

Co Focus

- President of CATL said CATL is currently working with Tesla on development of power battery with faster charging speed and it will provide mechanical equipment to Tesla.

March 25 Block Trade Info

*Discount

- Eastroc Beverage (605499 CH) saw 3 block trades worth 535.44mn at 162.50yuan per share, 12.29pct discount from last closing.
- Jason Furniture (603816 CH) saw 5 block trades worth 282.89mn at 34.89yuan per share, 5.29pct discount from last closing.
- Foxconn (601138 CH) saw 8 block trades worth 309.09mn at 23.24yuan per share, 2.80pct discount from last closing.

*Flat

- Will (603501 CH) saw 3 block trades worth 101.95mn at 97.35yuan per share, flat from last closing.
- CATL (300750 CH) saw 3 block trades worth 145.98mn at 184.80yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.5035 trillion	Total Short Selling Balance	41.6 billion
SH Margin Balance	0.7919 trillion	SH Short Selling Balance	26.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	178mio	600985	2.5mio
600030	174mio	600733	2.2mio
601899	134mio	600483	1.2mio
603220	113mio	600748	1.0mio
601865	111mio	601360	0.9mio

SZ Margin Balance	0.7104 trillion	SZ Short Selling Balance	15.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000063	348mio	002405	2.7mio
002432	248mio	002195	2.7mio
002130	202mio	300058	0.7mio
300738	174mio	000156	0.7mio
002195	172mio	000895	0.6mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.851		Northbound Net Cash Flow	+1.720	
Southbound Net Cash Flow	-3.220		Southbound Net Cash Flow	-3.123	
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
300750	318	0.39	601127	172	1.13
000858	282	0.47	002405	145	7.75
002463	274	4.51	601225	144	0.59
600519	236	0.11	601899	130	0.32
300475	223	11.24	000338	130	0.93

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2404	80,604	-18,164	62,803	-8,023	69,433	-8,293
IF2406	35,937	-5,872	63,416	-1,750	85,889	-1,626
IF2409	12,840	-2,342	33,520	-1,152	48,930	-978
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2404	49,921	-13,019	33,415	-3,435	36,707	-3,611
IH2406	21,639	-5,953	29,472	-1,804	40,592	-2,052

IH2409	9,172	-2,171	15,149	-81	22,958	-232
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2404	77,444	-5,977	70,045	-1,691	65,405	-1,469
IC2406	37,869	-1,740	88,772	-2,966	93,189	-2,875
IC2409	15,736	-67	48,316	317	49,481	602
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2404	122,316	-8,337	71,448	-2,382	77,194	-2,008
IM2406	70,404	-1,435	73,884	-2,766	83,568	-3,292
IM2409	31,244	3,399	54,174	91	56,740	182

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2404	108036	-37424	47387	1928	50688	1970
IO2406	4669	-1148	26640	208	30441	302
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2404	185238	-18538	63709	2528	62155	2329
MO2406	8809	1038	31331	-170	33086	176
MO2409	6167	-1292	26657	42	27316	51
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2404	28577	-20173	21893	818	24563	193

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2406	71,360	-13,487	55,310	753	60,157	1,066
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2406	119,827	-3,194	105,624	-225	110,303	-1,544
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2406	135,080	-5,197	151,731	-112	148,448	-3,311
T2409	10,898	-3,261	13,866	279	13,866	-9
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2406	83,803	7,490	49,694	814	49,084	603
TL2409	11,706	3,012	12,069	-11	11,386	-106

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2405	3,452.0	+2.07%	378,501	254,654
No.1 Soybeans	A2405	4,790.0	+1.61%	91,945	112,595
Ethenylbenzene	EB2405	9,355.0	+1.41%	202,899	367,988
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2405	132,460.0	-1.58%	130,582	123,884
Glass	FG405	1,481.0	-1.33%	248,584	732,070
Tin	SN2405	224,210.0	-1.22%	26,563	39,956

*** Commodities (night session):**

* Global crude oil price closed up collectively. May NYMEX crude oil contract up 1.7% to closed at \$82/b, June Brent contract up 1.41% to closed at \$86.03/b. INE crude oil active contract up 0.86% to 636.5 yuan/b.

* Precious metals closed mixed, COMEX gold active contract up 0.6% and closed at \$2173/oz. SHFE gold active contract up 0.13% and closed at 514.72 yuan/gram.

* Metals closed mixed, LME nickel down 1.26%, LME tin down 0.55%, LME aluminum up 0.76%, LME zinc up 0.28%. SHFE nickel down 1.58%, SHFE tin down 1.22%, SHFE aluminum up 0.56%.

* Commodity futures closed mixed, chemistry and energy products closed up mostly, fuel oil up 2.07%, EB up 1.41%, natural rubber up 1.14%, TSR 20 up nearly 1%. Black series closed down mostly, coke down 1.08%. Agricultural products closed up collectively, No.1 soybeans up 1.61%, RBD palm olein up 1.23%, soybean oil up 1.07%.

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