

DZ20240425

Financial

*State Council Premier Li Qiang conducted a survey in Guizhou on April 24th, who emphasized to firmly implement various policies and work measures, broaden channels for farmers to increase income and become rich, continuously enhance internal development momentum, solidly and effectively consolidate and expand the achievements of poverty alleviation.

Industrial Economy

*Tianjin released “Implementation Plan for Promoting Large-scale Equipment Update and Consumer Goods Exchange”, which to increase the investment scale of equipment in industries, agriculture, construction, transportation, education, cultural tourism, medical and other fields by more than 25% compared to 2023.

*Beijing held meeting to actively promote the action plan for accelerating large-scale equipment updates and trade-in of consumer goods.

Data

*CPCAAUTO: From April 1st to 21st, the retail sales of passenger car market reached 852k units, down 12% y/y and down 2% m/m, with the retail sales of NEV reached 420k units, up 20% y/y and down 2% m/m respectively.

Apr 24 Block Trade Info

*Discount

- Eastroc Beverage (605499 CH) saw 2 block trades worth 72.06mn at 175.50yuan per share, 11.31pct discount from last closing.
- New Industries (300832 CH) saw 2 block trades worth 92.81mn at 68.50yuan per share, 0.94pct discount from last closing.
- Zhangjiagang Rural Commercial Bank (002839 CH) saw 1 block trades worth 146.80mn at 3.67yuan per share, 9.38pct discount from last closing.

*Flat

- S.F. Holding (002352 CH) saw 1 block trades worth 350.90mn at 35.09yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.4859 trillion	Total Short Selling Balance	39.8 billion
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SH Margin Balance	0.7853 trillion	SH Short Selling Balance	25.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601899	192mio	601838	3.6mio
600490	68.0mio	600879	1.8mio
601766	65.6mio	600905	1.0mio
600580	65.5mio	600901	0.7mio
603986	56.9mio	601860	0.7mio
SZ Margin Balance	0.6994 trillion	SZ Short Selling Balance	14.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300394	161mio	000069	3.7mio
002085	97.6mio	301136	1.0mio
300502	94.1mio	300284	0.6mio
000063	69.4mio	002131	0.5mio
000333	62.0mio	000415	0.4mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.070		Northbound Net Cash Flow	+1.536	
Southbound Net Cash Flow	+1.597		Southbound Net Cash Flow	+0.398	
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
601318	514	0.71	300750	195	0.23
000858	365	0.64	000333	180	0.38
600690	215	0.80	300394	158	2.53
601288	210	0.13	603986	157	3.17
600036	210	0.25	300124	125	0.78

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

IF2405	61,958	-7,578	47,649	-1,513	53,173	-1,672
IF2406	30,680	-4,446	67,007	155	90,741	270
IF2409	14,687	-1,198	39,899	1,272	61,041	1,247
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2405	40,097	-2,299	27,998	-1,004	31,585	-1,343
IH2406	20,375	-1,204	30,274	-937	42,736	-1,236
IH2409	7,354	-1,189	18,067	40	27,928	158
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2405	57,888	-9,635	56,971	-3,704	52,755	-3,855
IC2406	35,870	-5,279	91,225	-2,018	94,584	-1,914
IC2409	14,423	-5,364	58,298	-1,456	60,518	-1,283
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2405	96,490	7,361	59,206	-1,251	61,179	-1,378
IM2406	90,899	10,336	81,326	-48	90,366	-478
IM2409	29,474	5,485	57,787	-37	60,024	210

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2405	77795	-5189	39372	1337	46162	2173
IO2406	8998	-353	31402	517	37833	627
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2405	166766	14455	54396	2304	57671	2183
MO2406	16566	-1536	33954	-306	38457	-165
MO2409	11957	1754	29312	-546	30763	-297
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2405	31508	-358	17432	1909	18931	1651

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2406	51,153	-13,938	57,879	-82	61,907	-932
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2406	119,832	22,656	118,672	-4,914	123,870	-5,988

TF2409	15,727	8,115	13,585	2,293	13,995	2,161
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2406	143,347	27,005	161,310	-6,489	164,751	-4,364
T2409	16,859	631	19,038	751	18,511	602
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2406	83,765	12,920	52,599	1,462	49,740	-418
TL2409	16,574	3,553	17,524	1,533	16,555	984

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA409	2,224.0	+3.35%	1,071,032	882,409
Coking Coal	JM2409	1,805.0	+2.15%	65,103	156,574
Iron Ore	I2409	884.5	+1.61%	124,630	500,699
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
PTA	TA409	5,944.0	-0.3%	228,875	957,795
TSR 20	NR2406	11,505.0	-0.26%	15,178	46,939
Corn	C2407	2,411.0	-0.25%	127,871	702,067

*** Commodities (night session):**

* Global crude oil price closed down mostly. June NYMEX crude oil contract down 0.62% to closed at \$82.84/b, June Brent contract down 0.37% to closed at \$87.07/b. INE crude oil active contract up 1.29% to 650.0 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 0.56% and closed at \$2328.9/oz. SHFE gold active contract up 0.29% and closed at 551.42 yuan/gram.

* Metals closed up mostly, LME copper up 0.86%, LME lead up 0.82%, LME tin down 1.06%. LME nickel down 0.72%. SHFE nickel up 0.98%, bonded copper up 0.93%, SHFE copper up 0.74%.

* Commodity futures closed up collectively, chemistry and energy products closed up mostly, soda ash up 3.35%. Black series closed up collectively, coking coal up 2.15%, iron ore up 1.61%, coke up 1.24%. Agricultural products closed up mostly.

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