

DZ20240905

Financial

*NDRC has supported the development of private investment and promoted more private enterprises to participate in major project construction such as infrastructure, involving a total investment of more than cny 5tn, since the beginning of this year.

Industrial Economy

*Ministry of Agriculture and Rural held a national meeting to promote the large-scale increase in yield of major crops such as grain and oil.

*Guangzhou issued the notice on “Several Measures to Accelerate the Integrated Development of Domestic and Foreign Trade”, which encourage eligible domestic trade enterprises to carry out bonded oil refueling for international navigation ships, cross-border E-commerce, and second-hand car exports.

*State Administration for Market Regulation: The market supervision department officially launched the formulation of the food sampling plan for 2025, and publicly solicited opinions and suggestions from the society.

*Shanghai Municipal Committee of Science and Technology held meeting to deeply implement the new round of “Shanghai Plan” for integrated circuits, biomedical and Artificial Intelligence.

Sept 4 Block Trade Info

*Discount

- Ninebot (689009 CH) saw 7 block trades worth 70.64mn at 42.05yuan per share, 8.01pct discount from last closing.

- Kouzi Distillery (603589 CH) saw 1 block trades worth 93.08mn at 32.16yuan per share, 10.24pct discount from last closing.

- Sino Biological (301047 CH) saw 3 block trades worth 51.40mn at 54.49yuan per share, 2.70pct discount from last closing.

*Flat

- SAIC Motor (600104 CH) saw 1 block trades worth 69.35mn at 12.09yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.3811 trillion	Total Short Selling Balance	11.1 billion
SH Margin Balance	0.7280 trillion	SH Short Selling Balance	7.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	

600552	135mio	603077	0.7mio
600048	99.6mio	600208	0.6mio
601233	47.2mio	601288	0.6mio
603288	44.1mio	601975	0.5mio
601390	42.3mio	601456	0.4mio
SZ Margin Balance	0.6521 trillion	SZ Short Selling Balance	3.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300502	130mio	000630	0.6mio
002261	83.2mio	002340	0.4mio
000630	51.7mio	002701	0.3mio
002340	43.2mio	000783	0.3mio
000538	34.5mio	002607	0.3mio

***Connection Trade**

SH-HK Connection (bn cny/hkd)		SZ-HK Connection (bn cny/hkd)	
Northbound Turnover	46.79	Northbound Turnover	45.37
Southbound Net Cash Flow	-1.581	Southbound Net Cash Flow	-2.122
Top 5 Northbound Turnover/Shanghai		Top 5 Northbound Turnover/Shenzhen	
Name	Market Value (mio cny)	Name	Market Value (mio cny)
601899	1305	300750	1331
600519	788	002594	1038
601138	744	300308	888
601398	650	002475	840
601288	647	000333	748

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2409	78,816	-4,004	82,208	-3,465	100,040	-5,297
IF2412	26,515	2,392	54,196	1,027	67,669	1,496
IF2503	7,193	961	17,005	524	20,745	643

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2409	45,300	2,972	43,142	-434	51,861	-1,093
IH2412	12,095	630	16,541	-31	24,284	276
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2409	78,347	1,196	86,418	-4,124	87,865	-4,329
IC2410	7,626	791	9,488	465	9,045	542
IC2412	28,959	3,464	71,613	2,466	68,707	2,264
IC2503	11,974	430	29,994	330	29,386	506
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2409	134,301	-823	91,644	-4,217	102,186	-3,571
IM2410	11,557	1,500	13,031	667	14,159	909
IM2412	49,633	377	64,064	-653	72,010	-803
IM2503	17,716	-1,829	33,654	-444	33,916	-231

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2409	80850	5633	79942	2573	95411	1718
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2409	176917	-607	102634	2178	115929	2268
MO2410	23076	6942	16614	1051	18835	1103
MO2412	5655	1458	26103	67	27756	-15
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2409	36785	681	31764	998	36379	1436

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2412	75,632	8,532	45,325	-29	51,972	716
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2412	96,796	8,135	98,252	2,227	103,653	1,912
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2412	96,190	8,649	165,188	1,268	165,871	5,389
T2503	4,240	-1,930	10,819	-1	11,213	87

30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2412	66,219	13,245	59,486	701	63,989	1,075

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Meal	RM501	2,520.0	+4.43%	2,554,103	1,040,475
Glass	FG501	1,153.0	+1.32%	678,273	1,072,931
Polyester Staple Fiber	PF411	6,988.0	+1.1%	39,147	193,450
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Methanol	MA501	2,388.0	-1.81%	254,868	752,615
Coke	J2501	1,850.0	-1.57%	7,342	30,768
Crude Oil	SC2410	520.3	-1.53%	102,602	24,661

*** Commodities (night session):**

* Global crude oil price closed down collectively. October NYMEX crude oil contract down 1.55% to closed at \$69.25/b, November Brent contract down 1.38% to closed at \$72.73/b. INE crude oil active contract down 1.53% to 520.3 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.14% and closed at \$2526.5/oz. SHFE gold active contract up 0.14% to closed at 570.22 yuan/gram.

* Metals closed down mostly, LME nickel down 1.9%, LME lead down 1.66%, LME zinc down 1.51%. SHFE tin down 0.99%, SHFE nickel down 0.98%, SHFE zinc down 0.68%.

* Commodity futures closed down mostly, chemistry and energy products closed down collectively, methanol down 1.81%, fuel oil down 1.33%, wood pulp down 1.28%. Black series closed down mostly, coke down 1.57%, coking coal down 1.36%, iron ore down 1.01%. Agricultural products mixed, rapeseed meal up 4.43%.

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