

DZ20240223

Financials

- CSRC responded to reports by foreign media saying net sell restriction of stocks during opening and closing sessions as well as suspension of short selling via index futures that regulators will not intervene normal market trading and optimize supervision standard of abnormal trading against market manipulation and insider trading.

Co Focus

- Huawei launched new generation flagship foldable mobilephone Pocket 2, support functions like bi-beidou satellites at sales price 7499yuan.
 - CATL clarified rumors saying its Yichun lithium mining project under normal operations.

Data

-CPCAAUTO: Feb passenger vehicle sales around 1.15mio units and NEV around 380k units.

Feb 22 Block Trade Info

*Discount

- Fore Intelligent Tech (301368 CH) saw 2 block trades worth 74.48mn at 33.06yuan per share, 1.90pct premium from last closing.

*Flat

- Moutai (600519 CH) saw 3 block trades worth 77.33mn at 1718.38yuan per share, flat from last closing.
 - China Eastern Airlines (600115 CH) saw 3 block trades worth 100.10mn at 3.88yuan per share, flat from last closing.
 - Bohai Leasing (000415 CH) saw 3 block trades worth 110.77mn at 2.09yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.4080 trillion	Total Short Selling Balance	44.00billion
SH Margin Balance	0.7477 trillion	SH Short Selling Balance	28.16 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
603019	64.29mio	600985	5.91mio
601127	60.06mio	688779	0.93mio
603986	45.53mio	600166	0.92mio
601788	43.25mio	601162	0.73mio
688041	36.81mio	600880	0.68mio
SZ Margin Balance	0.6592 trillion	SZ Short Selling Balance	28.16billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300418	201mio	000783	1.11mio
159605	195mio	000983	0.92mio
300223	189mio	000001	0.53mio
002466	116mio	000982	0.51mio
301236	104mio	000723	0.50mio

***Connection Trade**

SH-HK Connection (bn cny/HK dollar)			SZ-HK Connection (bn cny/HK dollar)		
Northbound Net Cash Flow	+2.55		Northbound Net Cash Flow	+1.14	
Southbound Net Cash Flow	+2.21		Southbound Net Cash Flow	+2.56	
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
600519	628	0.29	002027	213	2.35
300750	305	0.43	300308	187	1.55
601899	243	0.71	600839	116	5.28
000001	230	1.10	002229	112	10.94
601138	221	0.64	300274	107	0.86

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2403	94,383	-49,653	102,152	-8,634	124,345	-8,616
IF2406	30,142	-22,339	56,028	-2,628	74,615	-2,851
IF2409	15,093	-5,297	22,359	378	32,722	1,001
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2403	67,103	-25,117	50,069	-5,397	63,349	-8,061
IH2406	20,843	-10,933	23,257	-3,083	33,443	-3,091
IH2409	7,527	-4,105	9,334	-556	14,184	-577
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2403	105,183	-29,470	111,093	-7,402	116,252	-7,972
IC2406	42,919	-12,733	71,684	-3,367	75,181	-4,175
IC2409	18,636	-5,288	35,159	-258	35,292	-188
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2403	170,123	-26,738	97,816	-3,073	108,602	-3,506
IM2406	62,653	-11,879	62,152	-4,267	69,454	-4,967
IM2409	32,472	-7,504	36,714	-289	38,830	-563

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2403	117197	-143186	59521	742	67052	1629
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2403	205852	-114431	78467	4450	79159	3947
MO2406	4947	-10640	23373	239	27450	224
MO2409	4349	-1519	27174	537	27965	488
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2403	67887	-63018	30798	2551	34298	2616

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2403	36,973	-5,246	28,202	-1,777	30,065	-4,697
TS2406	65,230	38,157	39,061	7,838	43,444	9,097
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	40,279	-16,317	34,000	-4,131	35,526	-8,439
TF2406	100,836	35,326	88,392	9,666	89,382	11,042
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	42,646	-27,427	45,161	-9,021	45,774	-10,222
T2406	96,085	-31,589	127,040	10,330	115,221	10,656
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	12,631	-3,565	15,398	-2,045	15,212	-2,591
TL2406	38,845	-11,436	38,327	1,673	39,496	2,022

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2403	134,000.0	+3.16%	105,547	50,358
Iron Ore	I2405	909.5	+1.62%	153,520	514,131
EG	EG2405	4,711.0	+1.57%	215,143	433,592
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
White Sugar	SR405	6,303.0	-0.9%	226,910	392,118

Tin	SN2403	215,650.0	-0.78%	20,876	15,256
RBD Palm Olein	P2405	7,304.0	-0.73%	250,878	378,115

*** Commodities (night session):**

* Global crude oil price closed up collectively. April NYMEX crude oil contract up 0.55% to closed at \$ 78.34 /b, April Brent contract up 0.46% to closed at \$ 82.49 /b. INE crude oil active contract up 1.56% to 607.3 yuan/b.

* Precious metals closed mixed, COMEX gold active contract kept flat at \$ 2034.3 /oz. SHFE gold active contract down 0.21% and closed at 479.16 yuan/gram.

* Metals closed up mostly, LME zinc down 0.13%, LME nickel up 2.78%, LME copper up 0.77%, LME tin down 0.19%. SHFE nickel up 3.16% , zinc up 1.18%, SHFE copper up 0.25%, SHFE tin down 0.78% on the contrast.

* Commodity futures closed up mostly, chemistry and energy products closed up collectively, EG up 1.57%, glass up. 1.13% Black series closed up collectively, iron ore up 1.62%. Agricultural products closed down mostly.

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