

DZ20240221

Industrial Economy

*NDRC released the “Advanced Energy Efficiency Level, Energy Conservation Level and Access Level of Key Energy Products and Equipment 2024 Edition”. 23 types of product equipment or facilities including industrial boilers, data centers, servers, charging piles, communication base stations, photovoltaic modules have been added to basically achieve full coverage of key energy-consuming product equipment and further support energy conservation and emission reduction in key areas.

*Shanghai Network Security and Information Technology Committee held a meeting on February 20th, emphasizing continuously strengthen the support and guidance of information technology, accelerate the cultivation and development of new-quality productivity.

*Ministry of Transport: Agree with SPIC Pilot projects which will be carried out in the construction of network and operation demonstrations for heavy-duty battery swapping stations, R&D of hydrogen fuel cells, application of hydrogen energy transportation operation platforms, construction and application of city-level green energy transportation systems.

*Ministry of Housing and Urban-Rural Development: The real estate financing coordination mechanism is required to screen projects and push them to commercial banks according to conditions. Each commercial bank issues loans after reviewing them in accordance with regulations, and submits “the reason why loans cannot be obtained” to the financial regulatory department for projects that do not lend.

Financial

*The SSE/SZSE quantitative trading reporting system has been smoothly implemented. The existing investors have completed their reporting work as scheduled according to the requirements, and the incremental investors have implemented the regulations of “reporting first, trading later”, and the overall quality of reports from all parties meets the requirements.

Feb 20 Block Trade Info

*Flat

- Tfc Optical Communication (300394 CH) saw 1 block trades worth 66.71mn at 128.65yuan per share, flat from last closing.

- MUYUAN (002714 CH) saw 2 block trades worth 29.28mn at 38.30yuan per share, flat from last closing.

- Midea (000333 CH) saw 13 block trades worth 74.33mn at 61.70yuan per share, flat from last closing.

- TCL (000100 CH) saw 2 block trades worth 50.16mn at 4.36yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.3967 trillion	Total Short Selling Balance	45.0 billion
SH Margin Balance	0.7428 trillion	SH Short Selling Balance	28.9 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	225mio	601006	5.6mio
603986	115mio	688779	2.2mio
601881	93.0mio	600166	1.8mio
600030	75.1mio	600871	1.4mio
601360	74.2mio	600733	0.9mio
SZ Margin Balance	0.6529 trillion	SZ Short Selling Balance	16.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300308	398mio	002185	1.2mio
002230	153mio	000630	0.8mio
000001	104mio	002689	0.7mio
000858	101mio	002340	0.6mio
002185	94.9mio	000783	0.6mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.536		Northbound Net Cash Flow	-1.659	
Southbound Net Cash Flow	+2.980		Southbound Net Cash Flow	+0.492	
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	558	0.26	002594	284	0.53
300750	468	0.66	603000	232	9.01
300760	227	0.63	000333	231	0.55
601166	219	0.65	000766	204	14.69
600887	216	1.20	600941	157	0.07

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2403	86,983	-14,942	107,101	-1,758	130,223	-2,568
IF2406	31,252	-4,516	53,762	-1,019	71,966	-1,262
IF2409	14,789	112	19,816	1,018	28,930	633
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2403	50,886	-7,070	49,837	-567	66,598	-792
IH2406	18,825	-1,752	22,377	-661	32,144	-773
IH2409	6,893	467	9,052	785	13,222	1,158
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2403	102,571	-32,266	117,777	-3,495	123,473	-4,428
IC2406	46,674	-4,301	73,738	-2,588	77,782	-2,885
IC2409	18,647	-11,422	34,893	-756	35,182	-900
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2403	156,331	-23,207	98,848	-1,041	108,627	-2,833
IM2406	53,191	-16,694	60,730	-2,948	68,393	-3,358
IM2409	26,013	-10,149	32,865	-630	35,012	-1,051

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2403	79155	6977	56652	4384	64380	3727
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2403	191570	58754	70445	6531	73665	6463
MO2406	8567	-1010	22800	172	27282	304
MO2409	5259	1116	26152	671	27289	668
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2403	25495	-5394	27884	2128	30271	1792

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

TS2403	45,730	8,394	34,046	-3,545	38,647	-3,949
TS2406	30,911	3,090	29,364	3,096	31,541	3,283
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2403	78,319	15,779	47,109	-10,152	52,132	-12,920
TF2406	73,236	28,004	73,729	11,915	72,650	11,300
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2403	74,949	7,548	68,109	-9,994	73,161	-11,289
T2406	84,875	22,265	98,720	13,614	89,168	12,333
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2403	14,429	-2,208	19,916	-1,083	20,284	-1,706
TL2406	38,365	9,493	33,623	1,791	33,927	2,152

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Aluminum	AL2404	19,070.0	+1.95%	67,149	196,869
Bonded Copper	BC2404	61,260.0	+0.86%	4,919	10,562
Copper	CU2403	68,840.0	+0.69%	15,618	106,635
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2405	896.5	-3.6%	172,388	510,348
EG	EG2405	4,594.0	-1.8%	206,445	399,712
Glass	FG405	1,682.0	-1.35%	194,728	492,895

*** Commodities (night session):**

* Global crude oil price closed down collectively. April NYMEX crude oil contract down 1.28% to closed at \$77.21/b, April Brent contract down 1.23% to closed at \$82.53/b. INE crude oil active contract down 1.01% to 598.0 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.33% and closed at \$2036/oz. SHFE gold active contract up 0.26% and closed at 481.70 yuan/gram.

* Metals closed up mostly, LME aluminum up 1.21%, LME copper up 1.14%, LME nickel up 0.74%, LME zinc down 0.81% on the contrast. SHFE aluminum up 1.95%, bonded copper up 0.86%, SHFE copper up 0.69%.

* Commodity futures closed down mostly, chemistry and energy products closed down collectively, MEG down 1.8%, glass down 1.35%, bitumen down 1.13%, PP down 1.06%. Black series closed down collectively, iron ore down 3.6%, steel rebar down 1.24%, hot-rolled coil down 1.17%. Agricultural products closed mixed, sugar and No.2 soybeans down nearly 1%.

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