

DZ20240328

Industrial Economy

*MIIT and other 4 departments jointly issued the “General Aviation Equipment Innovation Application Implementation Plan (2024-2030)”, which proposed that by 2027, China’s general aviation equipment supply capacity and industrial innovation ability will be significantly improved, carry out application demonstrations with an eVTOL as a focus and support the holding of related events.

*Nanjing issued the “Action Plan for Promoting the Development of Accounting Power Industry”, proposing the principle of adhering to moderate advance, innovation-driven, green and low-carbon development, accelerating the construction of a diversified computing power infrastructure system.

*General Office of the National Health Commission issued a notice on strengthening the management of midwifery services, to ensure the accessibility and improve the quality of midwifery services.

International Relationship

*Chairman Xi Jinping met with representatives from the US business community and strategic academia in Beijing, who emphasized to have more exchanges and build consensus.

March 27 Block Trade Info

*Premium

- Jiaozuo Wanfang (000612 CH) saw 1 block trades worth 112.73mn at 5.50yuan per share, 3.00pct premium from last closing.

- J-Yuan Trust (600816 CH) saw 1 block trades worth 104.52mn at 2.74yuan per share, 2.62pct premium from last closing.

*Flat

- CICC (601995 CH) saw 2 block trades worth 393.70mn at 31.93yuan per share, flat from last closing.

- Tongkun (601233 CH) saw 2 block trades worth 150.00mn at 13.36yuan per share, flat from last closing.

- Rongsheng Petrochem (002493 CH) saw 2 block trades worth 239.41mn at 10.75yuan per share, flat from last closing.

*Margin Trade

Total Margin Balance	1.4985 trillion	Total Short Selling Balance	40.5 billion
SH Margin Balance	0.7901 trillion	SH Short Selling Balance	25.5 billion

<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
600584	122mio	600900	1.9mio
601878	155mio	600985	1.8mio
600160	99.4mio	601099	1.4mio
603993	54.5mio	601333	1.0mio
688556	41.5mio	600584	1.0mio
SZ Margin Balance	0.7073 trillion	SZ Short Selling Balance	15.0 billion
<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
000977	256mio	000982	8.5mio
002281	113mio	002405	7.2mio
002352	112mio	002373	6.9mio
002625	96.6mio	002277	6.3mio
002475	68.5mio	002407	6.2mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow		-1.764	Northbound Net Cash Flow		-5.486
Southbound Net Cash Flow		+3.876	Southbound Net Cash Flow		+2.688
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
300308	451	3.55	002352	325	1.75
600733	277	6.18	300750	292	0.35
300502	236	4.73	600584	261	0.65
600031	218	1.74	300760	238	0.69
002475	192	0.86	002281	236	8.39

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2404	80,211	2,190	63,838	-325	70,393	-878

IF2406	33,326	2,268	63,155	-360	84,963	-689
IF2409	12,027	-415	33,287	34	48,614	-76
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2404	48,028	1,486	32,525	-245	36,236	-458
IH2406	21,401	-1,466	30,486	-111	41,530	-11
IH2409	7,818	-392	14,971	-11	22,884	18
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2404	79,679	-1,100	68,752	-2,011	65,608	-1,179
IC2406	40,003	2,514	88,551	-3,747	93,740	-3,009
IC2409	14,402	-1,061	48,911	87	50,297	209
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2404	139,130	4,518	72,851	-2,109	79,027	-882
IM2406	73,243	-1,649	74,428	-3,309	84,348	-3,772
IM2409	31,878	2,167	53,807	-376	56,551	-16

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2404	105973	757	49175	478	53679	824
IO2406	3036	-294	26669	-29	30909	101
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2404	255168	13070	70995	4594	69863	3708
MO2406	10619	1150	31542	261	33393	413
MO2409	6462	1481	26702	-24	27586	209
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2404	33993	2803	22922	176	26333	323

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2406	58,410	-580	57,203	-356	61,846	42
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2406	109,874	-3,180	112,953	4,322	116,186	4,723
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

T2406	121,909	25,434	155,895	3,786	153,569	4,268
T2409	8,366	1,959	14,047	206	14,060	108
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2406	64,893	-2,107	50,399	311	50,683	294
TL2409	8,900	2,733	11,795	-208	11,319	3

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Lead	PB2405	16,295.0	+0.77%	31,219	50,473
Stainless Steel	SS2405	13,460.0	+0.67%	98,989	167,702
No.1 Soybeans	A2405	4,758.0	+0.53%	52,020	105,125
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2405	1,567.0	-2.88%	65,696	120,395
Coke	J2405	2,034.5	-2.28%	10,827	31,391
Glass	FG405	1,475.0	-1.4%	287,137	671,709

*** Commodities (night session):**

* Global crude oil price closed up slightly. May NYMEX crude oil contract up 0.11% to closed at \$81.71/b, June Brent contract up 0.04% to closed at \$85.66/b. INE crude oil active contract down 0.06% to 632.1 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.74% and closed at \$2215.4/oz. SHFE gold active contract up 0.19% and closed at 517.50 yuan/gram.

* Metals closed mixed, LME lead down 0.84%, LME tin up 0.32%, LME zinc up 0.23%. SHFE lead up 0.77%, SHFE nickel down 0.68%.

* Commodity futures closed down collectively, chemistry and energy products closed down mostly, glass down 1.4%, natural rubber down 1.03%, wood pulp down nearly 1%. Black series closed down collectively, coking coal down 2.88%, coke down 2.28%. Agricultural products closed down mostly, rapeseed oil down 1.2%, RBD palm olein down 1.07%.

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