

DZ20240415

Financial

*The State Council issued the “Several Opinions on Strengthening Supervision and Risk Prevention to Promote High-Quality Development of the Capital Market”, which proposed to promote the entry of medium and long-term funds into the market and vigorously develop equity-based public funds.

*The State Council Premier Li Qiang presided over the executive meeting on April 12th to study the work related to promoting the acceleration of the rise in the central region in the new era, study and improve long-term mechanisms to solve the problem of enterprise accounts receivable arrears, listen to reports on energy-saving and carbon reduction work, and deploy the entire chain rectification work for potential safety hazards of electric bicycles.

*CSRC publicly solicited opinions on the revision of the “Regulations on Strengthening the Supervision of Listed Securities Companies”.

*CSRC publicly solicited opinions on the “Management Measures for Shareholders’ Reduction of Shares of Listed Companies.”

*CSRC held a deployment meeting to accelerate the promotion of the implementation of the “1+N” policy system in the capital market.

Data

*China March M2 increased by 8.3% y/y, compared to the previous value of 8.7%, Q1 RMB loans increased by cny 9.46tn, Q1 cumulative increase in social financing scale was cny 12.93tn, a decrease of cny 1.61tn from the same period last year.

Industrial Economy

*MoC and other 14 departments jointly released the “Action Plan for Promoting the Trade-Increasing of Consumer Goods”, which deploys and organizes nationwide the replacement of old cars and home appliances with new ones and home decoration for kitchen and bathrooms.

*Guangdong Province issued the notice on promoting the implementation plan of large-scale equipment update and consumer goods replacement for old ones.

Apr 12 Block Trade Info

*Discount

- Avary (002938 CH) saw 9 block trades worth 58.18mn at 58.18yuan per share, 7.23pct discount from last closing.

- De Rucci Healthy Sleep (001323 CH) saw 16 block trades worth 87.05mn at 29.51yuan per share, 9.23pct discount from last closing.

*Flat

- CATL (300750 CH) saw 2 block trades worth 39.56mn at 188.39yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.4959 trillion	Total Short Selling Balance	40.9 billion
SH Margin Balance	0.7895 trillion	SH Short Selling Balance	25.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600988	185mio	588000	22.9mio
601138	151mio	516160	20.9mio
600547	131mio	512170	9.3mio
600519	117mio	510500	4.5mio
601899	108mio	512660	3.1mio
SZ Margin Balance	0.7051 trillion	SZ Short Selling Balance	15.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300502	107mio	002600	5.9mio
000630	89.0mio	000002	4.3mio
002415	71.4mio	002707	3.6mio
002352	64.8mio	002761	3.0mio
000333	63.0mio	300079	2.5mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow		-4.569	Northbound Net Cash Flow		-2.816
Southbound Net Cash Flow		+3.260	Southbound Net Cash Flow		+2.885
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
603986	338	7.21	601318	571	0.81
000725	281	1.76	601138	446	1.06
002142	160	1.17	600519	403	0.19
002270	156	8.85	601888	255	1.57
002028	139	2.80	601899	220	0.47

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2404	72,463	-507	51,184	-702	54,952	-781
IF2405	13,952	3,806	14,637	2,792	16,336	3,095
IF2406	34,587	300	62,517	341	84,805	-177
IF2409	12,551	1,174	35,029	823	51,307	962
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2404	41,029	-5,607	29,299	-65	31,202	-194
IH2406	20,482	-2,451	29,514	-518	40,320	-668
IH2409	8,358	-220	16,147	166	24,617	211
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2404	69,183	-6,153	56,372	-1,760	52,148	-349
IC2405	16,697	1,978	19,668	2,581	18,366	2,316
IC2406	35,128	-2,900	89,654	-683	91,322	-1,089
IC2409	12,381	-2,053	52,015	110	52,526	95
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2404	107,330	-19,942	57,807	-4,067	61,763	-4,999
IM2405	19,981	2,260	18,884	2,434	19,722	2,100
IM2406	66,206	-9,915	77,654	-2,805	85,314	-2,325
IM2409	24,560	-2,972	58,141	127	60,640	-158

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2404	106666	11647	46658	-343	53491	-659
IO2406	6310	1506	28446	440	33655	423
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2404	240303	-4216	72537	-1611	73670	-1610
MO2405	42878	2583	22860	1189	26153	1550
MO2406	8021	-874	32540	314	35971	525
MO2409	4408	-3177	27147	283	28284	321
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2404	36117	2971	22822	-292	25775	-1051

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2406	62,229	1,535	61,265	-64	68,277	-222
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2406	125,574	-12,046	121,256	-1,689	129,724	-1,906
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2406	152,678	41,274	168,981	4,126	169,165	2,361
T2409	12,614	1,461	15,345	514	15,039	277
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2406	72,261	-1,532	50,511	-2,285	50,423	-731
TL2409	10,536	-1,855	13,700	384	13,108	203

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2409	3,626.0	+3.48%	339,014	379,001
Low Sulfur Fuel Oil	LU2406	4,712.0	+2.61%	38,677	45,260
Coking Coal	JM2409	1,714.0	+2.42%	67,106	148,078
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2405	135,420.0	-1.43%	166,558	68,796
No.1 Soybeans	A2405	4,755.0	-0.44%	32,238	76,244
TSR 20	NR2406	11,970.0	-0.21%	22,384	65,488

*** Commodities (night session):**

* Global crude oil price closed up slightly. May NYMEX crude oil contract up 0.51% to closed at \$85.45/b, June Brent contract up 0.3% to closed at \$90.01/b. INE crude oil active contract up 0.39% to 669.6 yuan/b.

* Precious metals closed down collectively, COMEX gold active contract down 0.53% and closed at \$2360.2/oz. SHFE gold active contract up 0.15% and closed at 563.16 yuan/gram.

* Metals closed up mostly, LME zinc up 1.6%, LME lead up 1.19%, LME aluminum up 1%. LME nickel down 0.62% on the contrast. SHFE tin up 0.98%, SHFE lead and SHFE zinc up 0.42%. SHFE nickel down 1.43% on the contrast.

* Commodity futures closed up collectively, chemistry and energy products performed strong, fuel oil up 3.48%, low sulfur fuel oil up 2.61%, bitumen up 1.87. Black series closed up mostly, coking coal up 2.42%, coke up 2.12%, iron ore up 1.15%. Agricultural products closed up collectively, No.2 soybeans up 2.37%, rapeseed meal up 2.08%, rapeseed oil up 2.01%.

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