

DZ20240422

Financial

*CSRC will take five measures to further expand and optimize the Shanghai-Hong Kong Stock Connect mechanism, support leading enterprises in the mainland industry to go public in Hong Kong, help Hong Kong consolidate and enhance its position as an international financial center, and jointly promote coordinated development of capital markets in both places.

*MoC and other 10 departments jointly issued the “Several Policy Measures to Further Support Overseas Institutions to Invest in Domestic Technology-based Enterprises”, which pointed out to expand financing channels and enrich the sources of science and technology funds.

*CSRC issued 16 measures on serving the high-level development of technology enterprises in the capital market, including optimize the financing environment for listing of technology-based enterprises.

Industrial Economy

*Central Network Information Office, NDRC and MIIT jointly issued the “Deep-in-depth promotion of IPv6 scale deployment and application 2024 work arrangement”.

*MIIT support Guizhou Province construction around the “six major industrial bases”, actively undertake industrial transfer, and develop characteristic advantageous industries.

Apr 19 Block Trade Info

*Discount

- Trina Solar (688599 CH) saw 3 block trades worth 45.95mn at 20.42yuan per share, 2.48pct discount from last closing.

*Flat

- CATL (300750 CH) saw 2 block trades worth 40.07mn at 190.80yuan per share, flat from last closing.

- Senior Tech Material (300568 CH) saw 1 block trades worth 183.53mn at 10.14yuan per share, flat from last closing.

- Futong Info (000836 CH) saw 3 block trades worth 52.79mn at 1.53yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance	1.4884 trillion	Total Short Selling Balance	39.8 billion
SH Margin Balance	0.7879 trillion	SH Short Selling Balance	25.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	

601998	194mio	563300	3.7mio
600519	126mio	512000	2.9mio
601127	108mio	601998	2.4mio
603619	72.9mio	601006	1.9mio
600141	71.0mio	512690	1.4mio
SZ Margin Balance	0.6993 trillion	SZ Short Selling Balance	14.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002085	127mio	002600	1.4mio
000792	87.3mio	002056	0.8mio
300750	59.3mio	000875	0.7mio
300284	58.4mio	002607	0.5mio
000960	53.6mio	000617	0.5mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.391		Northbound Net Cash Flow	-3.099	
Southbound Net Cash Flow	+4.614		Southbound Net Cash Flow	+2.817	
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
000333	340	0.70	600519	845	0.40
600309	161	0.59	601012	383	2.69
002371	141	0.87	601899	375	0.77
600030	133	0.49	600900	313	0.49
000099	124	7.91	603259	295	2.32

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2404	26,522	-36,873	0	-11,578	0	-10,175
IF2405	73,087	10,235	50,585	5,348	55,867	5,866

IF2406	39,304	-7,438	67,964	-294	90,075	-434
IF2409	18,892	2,179	37,251	827	56,434	1,958
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2404	21,352	-17,507	0	-9,215	0	-8,634
IH2405	45,517	3,560	28,463	2,885	32,601	2,861
IH2406	26,809	-8,435	32,035	-334	44,927	-654
IH2409	11,438	-2,278	17,459	-104	27,065	600
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2404	29,419	-31,645	0	-11,068	0	-13,617
IC2405	72,837	8,814	60,253	7,123	55,708	6,243
IC2406	49,871	2,042	96,156	1,542	99,570	2,056
IC2409	21,395	2,188	58,437	2,160	59,271	3,221
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2404	38,591	-46,543	0	-15,914	0	-14,340
IM2405	106,675	14,192	61,845	3,972	64,343	4,148
IM2406	91,032	-3,144	83,110	661	91,955	592
IM2409	29,791	-1,975	60,595	974	62,445	806

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2404	114096	-37883	0	-20914	0	-21895
IO2405	69015	4757	31816	4338	35193	2819
IO2406	8047	-4875	29876	659	36703	853
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2404	196478	-107036	0	-36990	0	-37452
MO2405	130612	23005	41345	5160	44216	4737
MO2406	11778	-3597	34015	229	38109	196
MO2409	6263	-1045	28660	275	29995	141
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2404	43604	-33679	0	-8432	0	-12258

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2406	45,535	-10,917	59,827	-1,355	64,484	-1,470

5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2406	94,247	-22,090	123,202	-2,585	130,131	-2,807
TF2409	4,632	-1,277	10,473	235	11,358	273
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2406	91,082	-22,926	163,814	-4,088	169,483	-3,328
T2409	9,499	-2,380	17,171	385	16,776	584
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2406	61,049	-16,029	53,142	1,024	53,398	556
TL2409	9,904	-4,796	16,040	540	15,099	349

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2406	281,950.0	+5.48%	210,955	58,521
Nickel	NI2406	144,640.0	+3.85%	191,245	97,030
Soda Ash	SA409	2,159.0	+2.71%	904,564	778,074
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2409	3,520.0	-1.57%	361,339	361,327
Low Sulfur Fuel Oil	LU2407	4,547.0	-1.52%	59,114	118,828
Crude Oil	SC2406	644.2	-1.04%	107,083	37,708

*** Commodities (night session):**

* Global crude oil price closed up mostly. June NYMEX crude oil contract up 0.01% to closed at \$82.11/b, June Brent contract up 0.21% to closed at \$87.29/b. INE crude oil active contract down 1.04% to 644.2 yuan/b.

* Precious metals closed up collectively, COMEX gold active contract up 0.36% and closed at \$2406.7/oz. SHFE gold active contract up 0.18% and closed at 568.70 yuan/gram.

* Metals closed up collectively, LME tin up 5.73%, LME nickel up 4.83%, LME aluminum up 1.76%. SHFE tin up 5.48%, SHFE nickel up 3.85%, SHFE copper up 1.39%.

* Commodity futures closed mixed, chemistry and energy products closed down mostly, fuel oil down 1.57%, low sulfur fuel oil down 1.52%, soda ash down 2.71%. Black series performed mixed. Agricultural products closed mixed, rapeseed meal down 1.25%.

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