

DZ20230217

#### Event

\*Shijiazhuang Airport confirmed temporary air traffic control on Feb 16th after balloon detection with flight takeoff back on normal track in the afternoon.

#### Industrial Economy

\*NDRC said to improve resilience and safety level of industrial and supply chains with high-end, smart and green-oriented development of manufacturing industry to be promoted. Production layout in petrochemical and NEV fields will be optimized, capacity reduction of steel to be consolidated and upgrade of light manufacturing, textile related industries to be promoted.

\*Shanghai Sports Bureau said to promote application of AI, big data and VR in sport products, service and administration with standard of digital transformation to be formulated.

\*Shenzhen city issued 12 measures in optimization of financial ecology in supporting development of NEV industry, aiming for construction of modern NEV industrial cluster with global competitiveness.

#### Co Focus

\*Tencent officially announced to disband XR team.

\*Unigroup Guoxin Microelectronics (002049 CH) said on the interactive platform that its FPGA products can be used in AI application.

#### \*Feb 16th Block Trade

##### \*Block Trade Info

##### \*Discount

- Zuojiang Tech Co.(300799 CH)saw 7 block trades worth 245mn at 111.68-119.04 yuan per share, 14.27-19.18 discount from last closing.

- TCL Tech(000100 CH) saw 1 block trade worth 22mn at 4.03 yuan per share, 9.03 discount from last closing.

- Ingenic Semiconductor Co. (300223 CH) saw 2 block trades worth 124mn at 64.56-81.07 yuan per share, 3.00-22.76 discount from last closing.

- C\*Core Tech (688262 CH) saw 7 block trades worth 55mn at 61.71 yuan per share, 0.71 discount from last closing.

- Honghua Digital Tech (688789 CH) saw 2 block trades worth 47mn at 178 yuan per share, 4.81 discount from last closing.

- Inovance Tech Co.(300124 CH) saw 2 block trades worth 117mn at 59 yuan per share, 19.92 discount from last closing.

- Jinko Solar Co.(688223 CH) saw 5 block trades worth 114mn at 14.27 yuan per share, 1.31 discount from last closing.

- Zhongji Innolight Co. (300308 CH) saw 6 block trades worth 79mn at 33.45 yuan per share, 4.54 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4811 trillion	<b>Total Short Selling Balance</b>	96.7 billion
<b>SH Margin Balance</b>	0.7776 trillion	<b>SH Short Selling Balance</b>	60.1 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601728	298mio	600010	17.82mio
688223	191mio	600050	3.79mio
601990	127mio	600095	3.63mio
600707	69mio	601990	2.3mio
600050	60mio	600157	1.48mio
<b>SZ Margin Balance</b>	0.7035 trillion	<b>SZ Short Selling Balance</b>	36.7 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000063	150mio	002145	6.35mio
000034	146mio	300229	3.99mio
300360	109mio	002670	2.27mio
300059	93mio	002131	2.22mio
002617	76mio	002928	2.01mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.0		Northbound Net Cash Flow	+3.8	
Southbound Net Cash Flow	-0.8		Southbound Net Cash Flow	-0.08	
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
601318	689	1.3	600233	238	3.67
600519	644	0.28	000776	184	1.88
300750	553	0.59	600438	155	0.85
601888	375	0.96	601012	134	0.39
000977	334	6.13	600559	101	3.06

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2302	57,017	2,843	15,948	-9,356	16,825	-9,631
IF2303	104,214	56,570	83,151	17,276	94,953	17,236
IF2306	25,323	12,568	40,617	2,467	49,980	1,406

IF2309	7,462	1,532	12,286	929	14,846	1,050
<b>SSE 50 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IH2302	47,494	5,601	12,726	-7,486	13,422	-7,664
IH2303	73,318	33,183	54,474	11,686	67,336	11,765
IH2306	14,836	7,028	17,963	1,370	23,582	1,789
IH2309	6,522	2,832	8,046	1,166	10,596	1,197
<b>CSI 500 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IC2302	50,941	1,857	14,236	-10,665	14,173	-10,425
IC2303	91,995	51,121	124,357	19,096	124,862	18,349
IC2306	28,103	15,365	78,723	2,008	84,945	1,442
IC2309	14,461	5,766	26,307	4,083	26,706	4,435
<b>CSI 1000 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IM2302	37,348	6,330	12,162	-5,420	12,349	-6,023
IM2303	69,264	38,485	56,039	9,516	59,023	10,186
IM2306	22,598	12,603	31,949	2,457	39,840	1,607
IM2309	8,170	4,190	12,550	1,892	13,999	1,920

#### \*Index Options

Position of Top 20 members (Unit lots)						
<b>CSI 300 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IO2302	197127	91322	29256	-8784	33593	-9523
IO2303	82705	55992	45547	6096	49021	5615
<b>CSI 1000 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
MO2302	146729	60263	20453	-2209	23169	-4437
MO2303	43025	30973	18395	1146	20546	2283
<b>SSE50 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
HO2302	81767	36754	18546	-2864	21112	-3237

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
<b>2-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TS2303	50,916	-29,827	19,643	-1,606	20,600	-2,246
TS2306	32,540	12,370	25,643	1,512	27,198	1,820
<b>5-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TF2303	95,967	2,630	48,085	-4,103	48,752	-4,434

TF2306	43,418	10,671	46,623	4,304	49,352	5,406
<b>10-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
T2303	106,968	11,665	95,542	-5,961	88,705	-4,507
T2306	90,088	26,106	75,638	5,323	76,462	5,300

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

<b>Top 3 Gainers (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coke	J2305	2,810.0	+2.37%	14,769	36,896
Coking Coal	JM2305	1,887.0	+2.06%	19,616	83,096
RBD Palm Olein	P2305	8,058.0	+1.87%	272,074	464,271
<b>Top 3 Loser (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Bleached Softwood Kraft Pulp	SP2305	6,554.0	-1%	84,935	147,623
Low Sulfur Fuel Oil	LU2305	4,126.0	-0.77%	59,601	82,245
Cotton	CF305	14,240.0	-0.63%	143,603	710,647

**\* Commodities (night session):**

\* Global crude oil price closed down collectively. March NYMEX crude oil contract down 0.66% to closed at \$78.07/b, April Brent contract down 0.84% to closed at \$84.66/b. INE crude oil active contract up 1.26% to 570.8 yuan/b.

\* Precious metals closed mixed. COMEX gold contract remain constant and closed at \$1845.3/oz. SHFE gold active contract up 0.30% to closed at 411.98 yuan/gram.

\* Metals closed up collectively, LME copper up 2.23%, LME nickel up 1.84%, LME aluminum up 1.4%, LME tin up 1.28%. Bonded copper up 1.74%, SHFE tin up 1.61%, SHFE copper up 1.42%.

\* Commodity futures closed up mostly, energy & chemistry futures saw strong performance, fuel oil up 1.53%, LPG up 1.38%, soda ash up 1.07%. Black series closed up collectively, coke up 2.37%, coking coal up 2.06%, iron ore up 1.32%, steel rebar up 1.19%, hot-rolled coil up 1.14%. Agriculture futures closed up mostly, RBD palm olein up 1.87%, soybean oil up 1.69%.

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