

DZ20230303

Industrial Economy

*Wang Wentao, head of MoC said to reasonably lower the entry threshold for foreign investment with restriction to be further cancelled or eased with higher level of opening-up promoted. New measures in supporting NEV consumption to be issued with charging facilities to be optimized.

*Shenzhen development and reform committee issued interim method on management of data transaction which requires operating agency of data transaction to form up complete transaction logs and safely keep them for no less than 30 years.

*Guangdong province issued documents in promoting high-quality economic development including measures to support real estate. Besides, the financial hub of Guangdong-HK-Macau greater bay area to be constructed to implement 3 major finance + projects, aiming for incremental social financing scale of cny 4tn in 2023.

*Ministry of Water Resources said to implement major project of national water reticulation network with digital twin water conservancy construction promoted.

Co Focus

*Iflytek (002230 CH) said during investigation that it will officially issue a soft and hard integrated robot products in 2023 with exoskeleton robot and family service robot products to be issued.

*Mar 2nd Block Trade

*Block Trade Info

*Discount

- Cofco Tech (301058 CH) saw 7 block trades worth 27mn at 14.5 yuan per share, 6.09 discount from last closing.

- Zhejiang Construction (002761 CH) saw 7 block trades worth 22mn at 19.57 yuan per share, 12.32 discount from last closing.

- Infogem Tech (300085 CH) saw 4 block trades worth 37mn at 9.75 yuan per share, 15.00 discount from last closing.

- Yixintang Pharmaceutical Co.(002727 CH) saw 12 block trades worth 48mn at 31.92 yuan per share, 6.99 discount from last closing.

- Xinchao Energy Co (600777 CH) saw 1 block trade worth 126mn at 2.4 yuan per share, 5.14 discount from last closing.

- Wanda Film Holding Co. (002739 CH) saw 3 block trades worth 583mn at 13.3 yuan per share, 0.00-0.97 discount from last closing.

- Titan Scientific Co. (688133 CH) saw 4 block trades worth 98mn at 128-128.98 yuan per share, 0.00-0.76 discount from last closing.

- Inovance Tech (300124 CH) saw 1 block trade worth 101mn at 73.15 yuan per share, 5.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.4913 trillion	Total Short Selling Balance	95 billion
SH Margin Balance	0.7812 trillion	SH Short Selling Balance	58.4billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601360	176mio	688387	9.01mio
601012	108mio	600050	7.45mio
603000	93mio	601988	4.93mio
600487	93mio	601728	4.39mio
600100	79mio	600010	2.25mio
SZ Margin Balance	0.7100 trillion	SZ Short Selling Balance	36.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300459	271mio	000063	11.88mio
000977	203mio	002266	2.04mio
300114	168mio	300124	1.33mio
300750	132mio	300017	1.06mio
000002	127mio	300123	0.94mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.86		Northbound Net Cash Flow	-1.1	
Southbound Net Cash Flow	+3.4		Southbound Net Cash Flow	+3.9	
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
300124	369	2.15	601012	635	1.9
000568	281	0.75	000002	347	2.07
002230	263	2.48	300750	330	0.38
600519	224	0.1	600809	139	0.4
601318	202	0.37	600383	139	3.13

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2303	71,462	-47,058	74,424	-7,834	87,497	-7,772
IF2306	15,665	-10,061	41,105	-1,291	50,550	-1,581
IF2309	6,047	-3,328	17,371	1	22,560	114

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2303	51,653	-33,001	52,091	-4,164	62,889	-4,485
IH2306	12,104	-8,417	20,789	-691	27,032	-516
IH2309	5,103	-3,162	11,157	-193	15,171	-45
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2303	50,081	-15,434	98,270	-4,506	101,272	-4,505
IC2306	17,367	-621	75,028	1,159	79,901	627
IC2309	11,440	-644	45,917	1,138	44,908	1,047
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2303	44,765	-7,175	46,425	-1,289	50,774	-1,732
IM2306	12,950	-1,689	30,428	1,125	36,911	888
IM2309	6,566	-96	19,164	642	20,738	702

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2303	81683	-77767	64641	999	72014	1261
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2303	68383	-11609	29738	159	34895	673
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2303	32968	-33897	24317	-89	27664	-306

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2303	118	7	1,005	-1	1,005	-1
TS2306	62,823	-10,455	40,334	909	43,467	456
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2303	24	-2	819	1	819	1
TF2306	80,201	-7,103	74,399	1,530	74,007	1,096
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2303	694	63	3,100	-275	3,100	-275
T2306	112,779	3,263	129,258	3,527	125,057	5,440

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2305	3,014.0	+2.24%	446,355	384,340
Crude Oil	SC2304	566.5	+2.18%	79,529	31,314
Bitumen	BU2306	3,871.0	+1.1%	101,854	350,143
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2304	200,490.0	-3.03%	97,236	63,091
Nickel	NI2304	186,270.0	-2.57%	62,139	80,524
Coking Coal	JM2305	1,987.0	-1.85%	33,808	88,352

*** Commodities (night session):**

* Global crude oil price closed up collectively. April NYMEX crude oil contract up 0.24% to closed at \$77.88/b, May Brent contract up 0.14% to closed at \$84.43/b. INE crude oil active contract up 2.18% to 566.5 yuan/b.

* Precious metals closed mixed. COMEX gold contract down 0.18% to closed at \$1842.1/oz. SHFE gold active contract up 0.34% to closed at 414.64 yuan/gram.

* Metals closed down collectively, LME tin down 3.21%, LME nickel down 2.93%, LME zinc down 2.21%, LME copper down 1.92%, LME aluminum down 1.48%. SHFE tin down 3.03%, SHFE nickel down 2.57%, SHFE zinc down 1.53%.

* Commodity futures closed mixed, energy & chemistry futures saw weak performance, methanol down 1.6%, MEG down 1.43%, bleached softwood kraft pulp down 1.36%, EB down 1.05%, fuel oil up 2.24% on the contrast, bitumen up 1.1%. Black series closed mixed, coking coal down 1.85%. Agriculture futures closed mixed, cotton up 1.03%, No.1 soybeans down 0.95%.

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