

DZ20220118

*Key points

Financials

*President Xi emphasized the overall development trend of China economy is in positive momentum with tasks of high growth and low inflation realized. The upward fundamentals in strong resilience and potentials remain unchanged with confidence been held for the future.

*CSRC chaired 2022 system work conference which said to promote market entry of long-term capital and capital market reform in mainstream of stock issuance and registration system. Overseas listing of qualified enterprises is supported with measures in stabilizing growth and expectation to be issued.

*Premier Li Keqiang said to improve ability to resolve risk safety risk with safety supervision and law enforcement system to be optimized in all fields and sections.

Industrial Economy

*The price parity of pork and grains has entered into third alert range of excessive decline and pork price likely to extend trend of decline in the short term, according to NDRC.

*2022 world education work conference was held which pointed out to promote pre-school education and to develop professional education in adapt to new technology and industrial reform with industrial environment to be optimized.

*Shanghai to formulate action plan of terminal industrial development of smart IoV and to promote breakthrough at terminal ends like smart driving, internet connection and cockpit with commercial application to speed up and ecological exploration on smart public transportation and utilities to be carried out. Besides, legislation of no-safetyman driving in Pudong will be supported.

*Block Trade Info

*Discount

- Aidea Pharmaceutical (688488 CH) saw 3 block trade worth 21mn at 14yuan per share, 13.47pct premium from last closing.

- Anji Foodstuff (603696 CH) saw 1 block trade worth 32mn at 9 yuan per share, 9pct discount from last closing.

- Ankura Smart (300617 CH) saw 1 block trade worth 46mn at 59.02 yuan per share, 0.00pct discount from last closing.

- Autel Intelligent Tech (688208 CH) saw 4 block trade worth 41mn at 69.02yuan per share, 1.5pct discount from last closing.

- Oriental Jicheng Co (002819 CH) saw 3 block trade worth 43mn at 30.07yuan per share, 12.59pct discount from last closing.

- Agricultural Bank (601288 CH) saw 1 block trade worth 45mn at 2.7uan per share,8.47pct discount from last closing.

- Titan Scientific (688133 CH) saw 1 block trade worth 25mn at 146.24yuan per share, 17.75pct discount from last closing.

- Yunnan Baiyao (000538 CH) saw 3 block trade worth 76mn at 15.84 yuan per share, 0.00pct discount from last closing.

***Margin Trade**

Total Margin Balance	1.7053 trillion	Total Short Selling Balance	110 billion
SH Margin Balance	0.8967 trillion	SH Short Selling Balance	70billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601888	228mio	601985	94.6mio
600519	212mio	601929	87.4mio
688180	154mio	600029	40.4mio
600267	154mio	600588	23.6mio
603185	118mio	600016	21.3mio
SZ Margin Balance	0.8086 trillion	SZ Short Selling Balance	40 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	455mio	002378	2.76mio
300398	213mio	000767	2.06mio
300207	193mio	000901	1.2mio
300014	191mio	300296	0.7mio
300482	186mio	002195	0.64mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.3		Northbound Net Cash Flow	+1.4	
Southbound Net Cash Flow	+0.8		Southbound Net Cash Flow	+0.65	
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
600036	560	0.57	601888	761	1.94
002812	452	2.37	300750	748	0.56
300274	423	3.12	002371	363	2.73
600763	253	4.72	300699	275	7.41
000063	204	1.59	600111	233	1.46

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2201	73,457	-8,325	40,698	-2,749	42,323	-3,582
IF2202	11,011	2,241	9,899	2,369	10,136	2,112
IF2203	28,272	-4,759	52,764	1,124	72,058	-166
IF2206	6,091	-3,877	29,066	-363	37,738	-333
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2201	41,879	-15,348	28,176	-4,313	30,859	-5,112
IH2203	16,102	-6,550	30,026	86	38,381	-765
IH2206	5,697	-2,279	14,254	105	21,487	319
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2201	67,491	-648	50,703	-9,378	49,688	-8,405
IC2202	16,548	1,945	22,200	2,092	20,678	2,834
IC2203	33,782	6,536	71,911	3,768	85,692	3,143
IC2206	14,145	-626	59,252	140	77,455	286

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2201	150202	-42416	77404	-5843	89167	-5455
IO2202	37712	-5873	38687	3621	38752	3722

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2203	40,021	13,301	39,686	330	43,301	1,114
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2203	70,566	15,635	68,008	181	73,476	508
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2203	127,477	26,193	119,888	-756	130,213	4
T2206	14591	6590	12823	486	12362	626

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2202	313,290.0	+2.56%	31,614	40,272
RBD Palm Olein	P2205	9,150.0	+1.94%	294,764	538,595
Thermal Coal	ZC205	713.2	+1.51%	6,751	28,295
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Ethenylbenzene	EB2202	8,469.0	-2.86%	131,481	81,128
EG	EG2205	5,174.0	-2.85%	182,939	225,349
Bleached Softwood Kraft Pulp	SP2205	6,036.0	-1.69%	136,477	211,154

* Global oil prices mostly went up with February contract of WTI rose by 0.57%, quoted at \$84.30/barrel, and the March contract of Brent up by 0.5%, closed at \$86.49/barrel. According to the recent news, the UAE energy minister stated that discussions have been held with many countries that UAE will supply hydrocarbons to countries that are eager to obtain hydrogen fuel.

* COMEX gold futures closed higher at \$1,818.9 per ounce, with 0.13% increase, and COMEX silver shifted 0.51% higher to \$23.035 per ounce.

* For the night session on January 17, commodity market closed mixed with black series leading the downside, coke and steel rebar dropped by 1.56% and 0.59%, while coking coal and iron ore futures both closed higher with 0.35% and 1.51% respectively. Chemical and energy sector mostly closed down including EB and EG fell the most, both closed down more than 2% decrease, and methanol shifted 1% lower as well. In terms of agricultural products, palm oil went up by 1.94%, while rapeseed meal fell slightly with 0.42% decline.

* LME metals closed mixed with LME copper rose by 0.38% to \$9,756.5/ton, LME zinc down by 0.26% to \$3,512/ton, LME nickel went down by 0.27% to \$22,135 ton, LME aluminum rose by 0.79% to \$3,000/ton, LME tin shifted 2.48% lower to \$41,350/ ton, while LME lead closed down with 0.11% decline at \$2,353/ton.

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