

DZ20220218

\*Key points

Industrial Economy

\*The 7th batch of national centralized drug procurement will be launched from Feb 18th 2022, involving 208 types of drugs on antibiotics, tumor and diabetes, etc.

\*NDRC and 3 other depts jointly issued notice to launch construction of national arithmetic hubs in 8 regions with 10 data center clusters under plan and layout design of national data system has been completed with policy support to strengthen on network and power.

\*Vice premier Han Zheng emphasized to carry out work on food safety with national unified food safety information tracking platform to be built up and in utilization of big data analysis.

\*NDRC is under discussion of Pre-REITs funds given small size of matured projects, in lack of fund and administration ability.

\*Shandong Heze city adjusted down payment of mortgage loan to 20% at lowest, but in rare cases for high quality clients as responded by local bank head.

Co Focus

\*SAIC Motor (600104 CH) said to return in force on European market with sales of self brand MG and MAXUS reach 120k units in 2022, the first overseas market to reach“100k units” level.

\*Block Trade Info

\*Discount

- Zijin Mining (601899 CH) saw 1 block trade worth 33mn at 11.27 yuan per share, 1.40.00pct discount from last closing.

- Sinomine Resource (002738 CH) saw 2 block trade worth 32mn at 67.85yuan per share, 16.64pct discount from last closing.

- Sinonet & Xinlong (002298 CH) saw 1 block trade worth 17mn at 7.67yuan per share, 1.54 discount from last closing.

- Zhezhong Group (002346 CH) saw 1 block trade worth 16mn at 16.33yuan per share, 5pct discount from last closing.

- Tianyuan Dic IT (300047 CH) saw 2 block trade worth 26mn at 9.7yuan per share, 2.81pct discount from last closing.

- Tianfeng Securities (601162 CH) saw 1 block trade worth 31mn at 3.51yuan per share, 7.39pct discount from last closing.

- Shengtong Printing (002599 CH) saw 1 block trade worth 13mn at 5.13 yuan per share, 8.06pct discount from last closing.

Premium

- Chinese Town Co (000560 CH) saw 1 block trade worth 88mn at 7.2yuan per share, 1.84pct premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.6237 trillion	<b>Total Short Selling Balance</b>	97.6 billion
<b>SH Margin Balance</b>	0.8535 trillion	<b>SH Short Selling Balance</b>	62.6 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600096	347mio	601988	4.5mio
600111	271mio	600510	2.93mio
600519	120mio	688728	2.2mio
601857	111mio	600837	2.14mio
601600	81.05mio	600740	1.93mio
<b>SZ Margin Balance</b>	0.7702 trillion	<b>SZ Short Selling Balance</b>	35.1billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002466	674mio	000630	4.7mio
002176	307mio	300059	2.2mio
300014	176mio	002610	1.29mio
000155	167mio	002506	1.02mio
002326	134mio	300266	0.88mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow		+1.6	Northbound Net Cash Flow		+0.08
Southbound Net Cash Flow		-0.9	Southbound Net Cash Flow		+0.2
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
002594	397	1.43	300014	565	3.57
002460	353	2.93	002326	353	15.64
300059	340	1.44	000519	203	7.55
300124	293	1.98	600141	169	4.97
601899	278	1.24	603501	152	0.8

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2202	48,723	-8,694	15,105	-9,910	15,576	-7,871
IF2203	71,242	24,922	77,424	11,388	92,749	10,973
IF2206	14,658	4,108	35,278	2,407	43,223	2,280
IF2209	4,694	1,642	10,485	390	13,470	360
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2202	29,477	-7,667	9,197	-6,995	9,534	-7,162
IH2203	35,999	8,908	40,484	4,595	48,688	4,614
IH2206	8,042	367	13,566	-27	18,380	198
IH2209	3,832	-554	7,062	535	10,034	445
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2202	49,328	-733	16,210	-13,371	15,253	-12,612
IC2203	69,941	25,969	101,620	14,684	111,174	13,141
IC2206	16,246	4,385	68,209	717	82,968	993
IC2209	10,393	2,018	35,590	1,698	37,832	1,740

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2202	146481	16124	54224	-2818	61578	-4250
IO2203	61190	10350	58147	3078	60739	2722

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2203	27,611	-10,117	22,995	-1,173	23,669	-2,974
TS2206	20,791	1,099	20,273	3,512	20,950	3,596
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2203	23,045	-22,408	28,606	-2,280	28,447	-3,118
TF2206	55,833	3,156	66,508	1,818	69,188	2,325
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2203	45,291	-38,571	39,169	-5,409	38,535	-6,682
T2206	98,254	3,904	94,076	5,970	105,339	7,117

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

<b>Top 3 Gainers (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Coking Coal	jm2205	2,524.5	+4.08%	33,143	48,931
RBD Palm Olein	p2205	10,368.0	+2.51%	425,602	550,474
No.2 Soybeans	b2203	5,056.0	+2.43%	29,113	27,649
<b>Top 3 Loser (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Iron Ore	i2205	663.0	-4.54%	383,340	579,795
Glass	fg205	2,048.0	-2.85%	223,709	237,619
Soda Ash	sa205	2,754.0	-2.65%	401,677	428,484

**Commodities (night session):**

\* The progress of Iran nuclear negotiation brought pressure on oil price, global crude oil declined collectively. March NYMEX crude oil contract down 2.11% to closed at \$91.68 /b, April Brent contract down 1.91% to closed at \$93/b. INE crude oil active contract down 0.44% to closed at 563.6 yuan/b.

\* The rising tension between Ukraine and Russia led the rise of gold price. COMEX gold active contract closed at \$1900.7/oz (up 1.56%), refresh 8 month-high, SHFE gold active contract closed at 388.1 yuan/gram (up 1.68%).

\* Metals mostly closed up. LME aluminum up 0.08%, copper down 0.7%. SHFE aluminum up 0.46%, copper down 0.18%, bonded copper down 0.25%.

\* Commodity futures performed mixed, Energy & chemistry futures saw diverge performance, TSR 20 rose 0.9%, glass fell 2.85%. Black series saw diverge performance, coking coal rose 4.08%, iron ore declined 4.54%. Agriculture futures performed mixed, RBD palm olein rose 2.51%.

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