

DZ20220901

Financials

*FTSE RUSSELL announced its FTSE China A50 Index to include 300014, 601857 and 601225 while to delete 600585, 601601 and 600436, which to take effect after market closing on Sept 16th 2022.

Industrial Economy

*Retail sales of passenger vehicles during Aug 1st to 28th of 1.48mio units, up 19% y/y while down 4% vs last month, according to CPCAUTO.

Co Focus

*Netease to take over French game developer Quantic Dream, according to someone familiar with this matter.

*Muyuan (002714 CH) expects annual livestock production to approach upper limit of target set and co has no plan to adjust target. Sharp decline of raw grains price in the future is less likely and current cost around 15.5yuan per kg.

*Petal, a cab platform set by Huawei in July 2022 is planning on new expansion, marching toward market nationwide and is currently in discussion with T3 Go on full-connection, according to someone familiar with this matter.

*Vice president of Tianqi Lithium (002466 CH) suggested lithium salt still in short of supply in coming 18 months, though to be improved after capacity release.

Aug 31st Block Trade

*Block Trade Info

*Discount

- SMIC (688981 CH) saw 2 block trades worth 51mn at 39.04 yuan per share, 2.91 discount from last closing.
- Zhilai Sci and Tech (300771 CH) saw 6 block trades worth 22mn at 13.01 yuan per share, 9.97 discount from last closing.
- Walvax Biotechnology (300142 CH) saw 2 block trade worth 26mn at 43.47 yuan per share, 0.4 discount from last closing.
- Sharetronic Data Tech (300857 CH) saw 4 block trades worth 11mn at 18.62 yuan per share, 12.99 discount from last closing.
- Haitian Flavouring and Food (603288 CH) saw 2 block trades worth 47mn at 70.43 yuan per share, 12.57 discount from last closing.
- 37 Interactive Entertainment (002555 CH) saw 3 block trades worth 11mn at 19.56 yuan per share, 3.98 discount from last closing.
- Tom Culture Industry (300459 CH) saw 1 block trade worth 38mn at 3.58 yuan per share, 2.45 discount from last closing.
- Jointown Pharmaceutical (600998 CH) saw 1 block trade worth 50mn at 11.86 yuan per share, 0.17 discount from last closing.

***Margin Trade**

Total Margin Balance	1.5107 trillion	Total Short Selling Balance	104.7 billion
SH Margin Balance	0.8077 trillion	SH Short Selling Balance	67.6billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601919	289mio	600157	7.95mio
600036	183mio	601916	5.56mio
603986	79mio	601198	5.26mio
601881	65mio	600919	4.64mio
600089	55mio	688351	3.73mio
SZ Margin Balance	0.7029 trillion	SZ Short Selling Balance	37.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000858	112mio	301115	1.57mio
300751	77mio	000591	1.16mio
000728	67mio	002002	1.11mio
002460	62mio	000876	0.94mio
002002	59mio	002320	0.75mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.8		Northbound Net Cash Flow	-3.2	
Southbound Net Cash Flow	+0.02		Southbound Net Cash Flow	-0.1	
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
300750	805	0.83	600036	465	0.67
600519	791	0.34	000333	436	1.22
000651	686	4.02	002460	293	2.68
601012	364	0.91	002271	211	3.53
002466	362	2.12	600887	210	0.93

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2209	120,658	26,230	78,084	2,102	87,639	2,169
IF2212	22,719	7,241	38,157	1,005	43,991	1,521
IF2303	5,494	1,358	8,794	889	9,519	1,084

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2209	73,367	22,670	49,378	5,481	61,760	5,060
IH2212	16,666	4,249	22,636	961	28,235	1,403
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2209	122,770	35,661	123,483	4,272	128,345	5,207
IC2212	29,743	8,631	92,382	2,786	89,659	1,984
IC2303	14,671	1,201	42,428	785	40,441	959
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2209	69,493	22,526	34,307	4,219	36,679	3,431
IM2212	14,402	4,366	15,015	734	14,680	897
IM2303	6,788	2,930	9,450	509	11,001	670

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2209	149933	40640	77639	-534	85497	73
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2209	135640	70332	23387	-210	26368	143

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	0	-7,407	1,366	-345	1,366	-345
TS2212	66,624	3,553	42,432	869	43,314	947
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	0	-12,064	507	0	507	0
TF2212	68,406	-8,295	94,550	508	98,931	511
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	0	-20,845	778	-444	778	-444
T2212	110,776	-6,847	122,664	1,613	139,769	2,055

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Cotton Yarn	CY209	25,100.0	+3.42%	63	1,120
Iron Ore	I2301	694.0	+1.54%	309,861	727,976
PVC	V2301	6,335.0	+1.1%	346,419	460,914
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2210	185,270.0	-3.8%	62,903	39,298
Fuel Oil	FU2301	3,095.0	-2.67%	509,759	333,429
Low Sulfur Fuel Oil	LU2210	4,955.0	-2.65%	47,014	28,324

Commodities (night session):

* Global crude oil price closed down collectively. October NYMEX contract down 3.04% to closed at \$88.85/b, November Brent contract down 2.99% to closed at \$94.91/b. INE crude oil active contract down 1.57% to 706.54 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.78% to closed at \$1722.7/oz, SHFE gold active contract down 0.55% to closed at 385.72 yuan/gram.

* Metals closed down collectively, LME tin down 3.22%, LME leads down 1.61%, LME copper down 0.93%. SHFE tin down 3.8%, SHFE copper down 1.05%, SHFE leads down 0.27%.

* Commodity futures closed up mostly. Energy & chemistry futures closed mixed, PVC up 1.1%, fuel oil down 2.67%, LPG down 1.1%. Black series went up mostly, iron ore up 1.54%, hot-rolled coil up 0.88%, coke up 0.81%. Agricultural products closed up collectively, cotton yarn up 3.42%, rapeseed meal up 0.84%.

DISCLAIMER

The report is issued by Orient Securities Co. LTD (Orient Securities) and Shanghai Orient Futures Co. LTD (Orient Futures) to institutional investors. Opinions expressed may differ from those of other divisions of Orient Securities, including Orient Securities Research Institute. Orient Securities may trade as principal in instruments identified herein and may accumulate/have accumulated a long or short position in instruments or derivatives thereof. Orient Securities has policies designed to negate conflicts of interest. This e-mail is not an official confirmation of terms and unless stated, is not a recommendation, offer or solicitation to buy or sell. Any prices or quotations contained herein are indicative only. Communications may be monitored.