

DZ20220919

Financials

- * Option contracts of CSI500 ETFs and ChiNext ETF will be officially listed on Sept 19th.
- * 6 thematic indices ETF products were quickly approved on Sept 18th after application submitted two days ago which to invest in listed companies in hard technology fields, chips, new material and industrial machine for instance.
- * 8 securities companies, including Shenwan, Huatai, China and Orient Securities been approved as market makers of STAR board by CSRC.

Industrial Economy

- * MIIT held forum in discussion of lithium development which encourage up-downstream firms to build up long-term interest sharing collaborative relationships via long-term contracts; 2) promote a batch of measures from development, stable imports, quantitative reduction and recycling to speed up exploration of domestic resource and to build up supply capacity.

Co Focus

- * CATL announced its self - developed Module to Bracket technique will be applied on SPIC power changing project of heavy trucks.
- * Chery plans to invest cny 100bn on technique innovation with over 20k personnel cultivated for R&D in 5 years and 300 Yaoguang labs to be built up by 2025. Besides, it plans on IPO by 2025 along with qualified part firms.

Sep 16th Block Trade

*Block Trade Info

*Discount

- Dawning Information (603019 CH) saw 23 block trades worth 228mn at 22.80 Yuan per share, 9.67 discount from last closing.
- Haohua Chemical Sci&Tech (600378CH) saw 1 block trade worth 100mn at 34.71 Yuan per share, 9.09 discount from last closing.
- Milkyway (603713 CH) saw 3 block trades worth 124mn at 123.85 Yuan per share, 6.18 discount from last closing.
- Kinglai Hygienic Materials (300260 CH) saw 4 block trades worth 96mn at 88.36 Yuan per share, 4.00 discount from last closing.
- Aviation Tech (688239 CH) saw 8 block trade worth 204mn at 76.78 Yuan per share, 11.06 discount from last closing.
- Bright Laser Tech (688333 CH) saw 3 block trade worth 98mn at 195.00 Yuan per share, 6.71 discount from last closing.
- Autowell Tech (688516 CH) saw 3 block trade worth 114mn at 279.00 Yuan per share, 22.39 discount from last closing.

***Margin Trade**

Total Margin Balance	1.4878 trillion	Total Short Selling Balance	103.1 billion
SH Margin Balance	0.7936 trillion	SH Short Selling Balance	66.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
510050	172mio	600010	22.41mio
512880	128mio	512100	20.11mio
600030	122mio	603019	4.69mio
603501	95mio	601916	3.68mio
600536	92mio	603885	1.32mio
SZ Margin Balance	0.6942 trillion	SZ Short Selling Balance	36.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300059	490mio	300015	5.23mio
000301	114mio	300059	2.97mio
002176	96mio	000932	1.26mio
000776	69mio	300003	1.15mio
300274	69mio	002415	1.05mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.86		Northbound Net Cash Flow	-2.66	
Southbound Net Cash Flow	+1.25		Southbound Net Cash Flow	+0.15	
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
601225	467	1.99	300059	700	2.82
000651	396	2.02	600030	403	1.81
000792	347	2.41	300015	298	1.79
600570	292	4.31	300750	244	0.30
002466	200	1.24	601888	244	0.65

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2209	35,648	-37,485	0	-14,749	0	-13,898
IF2210	94,348	23,982	54,983	14,589	60,069	15,018
IF2212	34,968	3,173	49,181	1,263	62,958	2,203
IF2303	8,791	2,188	15,069	1,637	17,682	1,746

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2209	28,859	-20,793	0	-10,624	0	-10,080
IH2210	68,886	22,266	42,502	12,556	52,820	14,435
IH2212	26,483	5,939	33,390	1,680	45,676	2,638
IH2303	4,746	1,432	9,458	408	10,800	577
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2209	44,057	-50,542	0	-16,958	0	-15,982
IC2210	112,747	13,060	84,089	13,004	80,698	10,435
IC2212	53,290	-1,839	120,316	3,719	121,202	4,257
IC2303	13,337	-1,442	58,264	1,395	56,298	1,356
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2209	23,064	-19,415	0	-6,879	0	-8,332
IM2210	64,198	13,764	30,839	5,850	33,434	6,325
IM2212	24,125	-2,215	16,344	-2,044	18,291	-1,427
IM2303	11,403	1,592	13,633	2,058	13,212	1,040

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2209	148283	-15689	0	-29612	0	-37723
IO2210	105082	33964	45518	7520	48540	7985
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2209	90492	-75373	0	-10943	0	-12937
MO2210	63839	63839	17182	17182	18636	18636

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	80,431	30,098	47,598	-1,221	49,356	-1,186
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	97,849	15,760	106,345	-1,090	107,184	-1,027
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	135,480	22,740	146,479	401	154,364	-603

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2210	195,840.0	+5.65%	98,647	78,196
Ethenylbenzene	EB2210	9,025.0	+2.45%	141,884	179,557
Bleached Softwood Kraft Pulp	SP2301	7,014.0	+2.22%	112,082	255,796
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2211	649.5	-2.55%	129,345	37,795
Cotton	CF301	14,565.0	-1.29%	255,158	446,069
Lead	PB2210	14,875.0	-0.73%	31,434	48,611

Commodities (night session):

* Global crude oil price closed up mostly. November NYMEX contract up 0.35% to closed at \$85.40/b, November Brent contract up 0.87% to closed at \$91.63/b. INE crude oil active contract down 2.55% to 649.5 yuan/b.

* Precious metals closed up collectively. COMEX gold contract 0.43% to closed at \$1684.5/oz. SHFE gold active contract up 0.21% to closed at 385.10 yuan/gram.

* Metals closed mixed, LME nickel up 5.89%, LME tin up 1.54%, LME copper up 1.03%, LME lead down 1.64%, LME aluminum down 1.06%, LME zinc down 1%. SHFE nickel up 5.65%, SHFE tin up 1.81%, SHFE copper up 1.29%, SHFE lead down 0.73%.

* Commodity futures closed up mostly. Energy & chemistry futures saw a strong performance, EB up 2.45%, bleached softwood kraft pulp up 2.22%, methanol up 2.21%, soda ash up 1.48%, MEG up 1.23%. Black series went up collectively, coking coal up 1.2%, coke up 1.15%, iron ore up 0.91%. Agricultural products closed mixed, RBD palm olein up 0.79%, cotton down 1.29%..

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.