

DZ20220920

#### Macro

\*Premier Li Keqiang pointed out during phone call with Vietnam premier Phạm Minh Chính that Chinese economy is bearing against downward pressure with priority on stable employment and product price to maintain economic operation with reasonable range and in trend of recovery.

#### Industrial Economy

\*Ministry of Culture and Tourism and 3 other depts jointly drafted administrative method of frontier tourism which encourages border regions to build up featured tourist destinations with preconditions of border tourism approval and travel document preparation cancelled.

\*Ministry of Agriculture said to promote soybean meal reduction and replacement for energy saving in breeding industry and to protect food safety.

\*Ministry of Ecology and Environment jointly issued action plan for Yangtze River protection and recovery which aims to realize harmless retreatment rate of household garbage in Yangtze River economic belt over 97%, utilization of fertilizer and pesticide over 43% and recycle ratio of agricultural film over 85%.

\*Zhengzhou city has cut down payment ratio of second home to 40%, which been confirmed by Bank of communication and China Merchants Bank.

#### Sep 19th Block Trade

##### \*Block Trade Info

##### \*Discount

- Fuanna (002327 CH) saw 1 block trade worth 123mn at 7.43 yuan per share, 10.07 premium from last closing.

- Labway Clinical Laboratory (301060 CH) saw 3 block trades worth 40mn at 22.36 yuan per share, 1.74 discount from last closing.

- Risesun Real Estate (002146 CH) saw 2 block trades worth 72mn at 2.39 yuan per share, 8.43 discount from last closing.

- Shiyuan Electronic Tech (002841 CH) saw 13 block trades worth 65mn at 57.38 yuan per share, 7.00 discount from last closing.

- Rainbow Digital (002419 CH) saw 8 block trades worth 45mn at 5.57 yuan per share, 13.64 discount from last closing.

##### \*Flat

- Hikvision (002415 CH) saw 4 block trades worth 33mn at 29.65 yuan per share, 0.00 discount from last closing.

- Kennede Electronics (002723 CH) saw 2 block trades worth 107mn at 13.4 yuan per share, 0.00 discount from last closing.

##### \*Premium

- Fuanna (002327 CH) saw 1 block trade worth 123mn at 7.43 yuan per share, 10.07 premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4850 trillion	<b>Total Short Selling Balance</b>	102.9 billion
<b>SH Margin Balance</b>	0.7918 trillion	<b>SH Short Selling Balance</b>	66.7billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
688035	188mio	601916	5.58mio
600030	115mio	600010	4.26mio
601127	104mio	600027	2.9mio
603501	83.7mio	600157	2.67mio
601318	66mio	601318	2.59mio
<b>SZ Margin Balance</b>	0.6932 trillion	<b>SZ Short Selling Balance</b>	36.2 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002415	297mio	002415	2.32mio
300059	208mio	002701	2.25mio
002714	129mio	000630	1.64mio
000725	90.5mio	002195	0.98mio
300274	73 mio	300003	0.91mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.7		Northbound Net Cash Flow	+0.9	
Southbound Net Cash Flow	+0.9		Southbound Net Cash Flow	-2.1	
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
002460	258	2.74	300059	242	1.09
000858	203	0.33	300750	179	0.22
000625	203	2.04	000063	179	1.87
002466	196	1.28	300274	165	1.32
000519	187	5.07	600048	157	0.73

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	81,271	-13,077	52,491	-2,487	57,400	-2,190
IF2212	21,994	-11,456	47,485	-1,010	60,996	-1,537
IF2303	5,595	-1,813	15,050	95	17,690	8

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	52,781	-12,303	40,966	-1,275	51,277	-1,074
IH2212	19,906	-5,865	32,971	-412	45,535	-141
IH2303	3,899	-678	9,601	146	11,018	262
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	98,402	-12,611	83,328	313	81,677	979
IC2212	43,996	-7,360	120,691	530	120,794	-327
IC2303	15,404	2,992	60,152	1,888	57,779	1,526
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	62,128	-1,971	31,440	1,085	34,367	1,071
IM2212	23,782	1,207	19,214	2,939	20,988	3,000
IM2303	9,571	-1,380	14,211	617	14,111	942

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	108098	3480	48040	2625	51267	2727
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	88852	25166	19265	2377	22103	3601

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	96,414	18,614	47,738	140	49,191	91
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	89,579	-6,063	106,419	159	106,390	-369
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	100,169	-33,859	146,362	-117	153,519	-845

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Thermal Coal	ZC301	1,096.0	+3.85%	11	20
Ethynylbenzene	EB2210	9,204.0	+2.27%	190,581	185,605

TSR 20	NR2211	9,680.0	+1.47%	20,921	56,534
<b>Top 3 Loser (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2301	7,642.0	-3.07%	429,266	425,327
Methanol	MA301	2,680.0	-2.51%	678,404	1,106,427
PTA	TA301	5,522.0	-2.02%	814,717	1,252,152

**Commodities (night session):**

\* Global crude oil price closed up mostly. November NYMEX contract up 0.32% to closed at \$85.03/b, December Brent contract up 0.42% to closed at \$91.73/b. INE crude oil active contract down 1.42% to 640.2 yuan/b. Crude oil prices were supported by energy concern among European countries who will embargo Russia oil by the end of this year while dragged down by weak demand and increase of productivity of UAE.

\* Precious metals closed up collectively. COMEX gold contract up 0.09% to closed at \$1685/oz. SHFE gold active contract up 0.06% to closed at 385.04 yuan/gram. Strong USD performance may drive gold price fall below \$1600/oz.

\* Metals closed mixed, LME nickel up 1.74%, LME zinc up 0.27%, LME aluminum down 1.23%, LME lead down 0.37%. SHFE nickel up 0.36%, SHFE tin down 0.71%, SHEF aluminum down 0.61%.

\* Commodity futures closed down mostly. Energy & chemistry futures saw a weak performance, methanol down 2.51%, PTA down 2.02%, fuel oil down 1.95%, polyester staple fiber down 1.37%, PVC down 1.17%, PP down 1.08%. Black series closed mixed, thermal coal up 3.85%, coke up 0.9%, hot-rolled coil down 1.3%. Agricultural products went down mostly, RBD palm olein down 3.07%, rapeseed oil down 1.85%, cotton down 1.83%, soybean oil down 1.5%, cotton yarn down 1.35%.

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