

DZ20221222

#### Policy

\* General Offices of the CPC Central Committee and the State Council issued the Opinions on Deepening the Reform of the Construction of a Modern Professional Sports Education System, supported leading enterprises, high-level schools and professional sports schools to establish a cross-regional community, and brought qualified vocational education projects into the support range of local government special bonds and budgetary investment. And financial institutions are encouraged to provide financial services to support the development of professional sports.

\* Li Keqiang presided over an executive meeting of the State Council. The meeting called on relevant departments to ensure effective implementation of policies to stabilize the economy and promote economic stability, to ensure stable employment and people's wellbeing, to ensure people's needs for epidemic prevention supplies and drugs and import urgently needed products at a reasonable level, to support the sustainable development of the platform economy.

#### Financials

\* Central Bank announced that it would guide financial institutions to increase credit supply to support stable growth, employment and prices, deepen financial reform and improve liberalization and facilitation of cross-border trade and investment, strengthen financial support for domestic demand and supply system, guide financial institutions to support restructuring and mergers in the real estate industry, strengthen the implementation of prudent monetary policy and keep the RMB exchange rate basically stable.

\* CSRC proposed to take measures to support the steady development of the real estate market, to promote the formation of a regular cooperation mechanism between China and America on audit supervision and accelerate the overseas listing of platform enterprises, to ensure the smooth operation of the capital market and guide social security fund to enter the market more, to improve the institutional supply by focusing on key industrial chains of the manufacturing industry, technological innovation and private enterprises, to implement a new round of three-year plan to improve the quality of listed companies.

#### Co Focus

\* The two projects of Sunac in Wuhan and Xianyang received capital from AMC, and the financing scale of Wuhan project reaching 3.311 bn yuan.

\* Cosunter announced that the first subject is enrolled in a pivotal registration clinical trial for COVID-19 oral medicine.

\* Staidson plans to file a BDB-001 registration with NMPA for COVID-19 indications.

\* China Baowu Steel Group Corporation and Sinosteel Corporation restructure.

\* Panlong Pharmaceutica's COVID-19 3CL protease PROTACs was granted a U.S. patent.

\* Chongqing Department proposed to merge Chongqing Trade, shares resume trading.

\* The homepage of HomeLink and Shell in Guangzhou replaces the guide price of second-hand house with the listing price.

**\*Dec 21st Block Trade**

**\*Block Trade Info**

**\*Discount**

- Yusys Tech (300674 CH) saw 3 block trades worth 105mn at 13.75 yuan per share, 1.27 discount from last closing.

- Xinfengming Group Co.(603225 CH) saw 1 block trade worth 167mn at 10.55 yuan per share, 2.04 discount from last closing.

- Shunwang Tech Co. (300113 CH) saw 4 block trades worth 33mn at 8.73 yuan per share, 13.05 discount from last closing.

- Three Squirrels Inc. (300783 CH) saw 8 block trades worth 40mn at 18.97 yuan per share, 16.16 discount from last closing.

- CATL (300750 CH) saw 4 block trades worth 65mn at 406.44 yuan per share, 0.09 discount from last closing.

**\*Flat**

- Rastar Group (300043 CH) saw 4 block trades worth 19mn at 2.9 yuan per share, 0.00 discount from last closing.

- Autek China Inc. (300595 CH) saw 7 block trades worth 285mn at 31.15 yuan per share, 0.00 discount from last closing.

**\*Premium**

- Avic Jonhon Optron Tech (002179 CH) saw 2 block trades worth 42mn at 56.8 yuan per share, 0.83 premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4662 trillion	<b>Total Short Selling Balance</b>	91.6billion
<b>SH Margin Balance</b>	0.7721 trillion	<b>SH Short Selling Balance</b>	57 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600309	121mio	601669	11.49mio
603229	110mio	600029	7mio
688498	50mio	600900	4.91mio
600050	47mio	600481	1.33mio
600196	46mio	688498	1.28mio
<b>SZ Margin Balance</b>	0.6941 trillion	<b>SZ Short Selling Balance</b>	34.6 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002317	137mio	000301	32mio
300199	89mio	002506	7.87mio
002415	54mio	300168	7.67mio
002709	53mio	000591	1.65mio
001979	42mio	002617	1.27mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.6		Northbound Net Cash Flow	+0.27	
Southbound Net Cash Flow	+0.6		Southbound Net Cash Flow	-0.26	
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
600519	348	0.16	300750	344	0.42
002603	337	6.2	002241	294	5.46
601888	184	0.44	601012	287	0.84
300769	161	4.27	600887	148	0.77
600779	155	4.23	002594	109	0.36

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2301	72,010	-24,512	59,693	-3,757	69,468	-4,388
IF2303	22,174	-9,242	50,531	-941	60,401	-715
IF2306	6,462	-2,747	21,478	-455	30,357	20
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2301	52,944	-22,645	42,934	-5,846	54,109	-5,679
IH2303	14,032	-13,493	28,251	-1,919	38,272	-2,283
IH2306	4,953	-3,452	8,635	-668	12,807	-675
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2301	63,048	-8,086	81,667	-3,915	78,170	-3,148
IC2303	21,425	-2,670	96,534	-669	93,119	-323
IC2306	12,111	243	69,295	782	75,057	1,027
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2301	46,327	-2,006	33,977	-1,237	36,482	-1,130
IM2303	18,327	1,616	34,096	609	36,676	539
IM2306	9,156	-350	26,568	1,269	32,319	1,123

**\*Index Options**

Position of Top 20 members (Unit lots)
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CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2301	67345	-56122	58843	2085	57362	1612
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2301	67401	12695	23967	2168	25542	1698
SSE 50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2301	28449	-25874	8971	919	10233	949

### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2303	83,732	1,083	33,328	-61	38,178	120
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2303	82,721	-1,380	76,950	1,301	78,958	66
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2303	96,909	18,077	130,058	1,780	128,243	1,067
T2306	7,597	-96	10,538	-83	10,811	-91

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2302	220,050.0	+2.12%	78,491	70,242
Crude Oil	SC2302	547.2	+2.05%	79,652	35,540
Iron Ore	I2305	827.0	+1.85%	305,186	846,113
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Soda Ash	SA305	2,696.0	-1.32%	794,986	742,964
Glass	FG305	1,544.0	-0.58%	340,221	695,141
Stainless Steel	SS2301	16,330.0	-0.37%	32,370	36,250

### Commodities (night session):

\* Global crude oil price closed up collectively. February NYMEX contract up 2.87% to closed at \$78.42/b, March Brent contract up 2.66% to closed at \$82.67/b. INE crude oil active contract up 2.05% to closed at 547.2 yuan/b. EIA reported an over-expected decrease on crude oil storage.

\* Precious metals closed mixed. COMEX gold contract down 0.08% to closed at \$1823.9/oz. SHFE gold active contract up 0.45% to closed at 410.52 yuan/gram.

\* Metals closed up mostly, LME nickel up 5%, LME lead up 1.81%, LME aluminum up

0.97%, LME zinc down 2.94%. SHFE nickel up 2.12%, SHFE lead up 1.35%, SHFE tin up 1.11%, bonded copper up 0.6%.

\* Commodity futures closed up mostly. Energy & chemistry futures saw strong performance, fuel oil up 1.5%, bitumen up 1.36%, PTA up 1.31%, EB up 1.15%. Soda ash down 1.32% on the contrast. Black series closed up mostly, iron ore up 1.85%, steel rebar up 0.98%. Agricultural products closed up mostly, RBD palm olein up 1.16%, cotton up 0.68%, rapeseed meal up 0.63%.

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