

## Security Balances on 9 July 2022

### Pre-set Security Balances for Northbound Trading

For each CCEP and each Institutional Investor (II) ID allocated to CCEP will have the maximum sellable quantity 10,000 for the following securities during the practice session on 9 July 2022.

For each Short Selling Security in the testing, the maximum number of shares/ units available for short selling is 10,000.

SSE Stock Code	Stock Code Mapping in CCASS	Name	Eligible for Short Sell	Security Balance for each EP and II assigned
600019	90019	BAOSHAN IRON & STEEL CO., LTD.	Yes	10,000
600036	90036	CHINA MERCHANTS BANK CO., LIMITED	Yes	10,000
600297	90297	CHINA GRAND AUTOMOTIVE SERVICES GROUP CO., LTD	No	10,000
600900	90900	CHINA YANGTZE POWER CO., LTD.	Yes	10,000
601288	91288	AGRICULTURAL BANK OF CHINA LIMITED	Yes	10,000
688002	30002	Raytron Technology Co., Ltd.	Yes	10,000
688005	30005	Ningbo Ronbay New Energy Technology Co., Ltd.	Yes	10,000
688006	30006	Zhejiang HangKe Technology Incorporated Company	Yes	10,000
510050	31000	CHINAAMC SSE 50 ETF	No	200
510300	31003	HUATAI-PB CSI 300 ETF	No	200
512010	31015	E FUND CSI 300 HEALTH CARE ETF	No	200
512170	31016	HWABAO WP HEALTHCARE ETF	No	200
512480	31019	CPIC SEMICON ETF	No	200

## Notes on Order Input for the practice session

The following notes on order input are applicable for Opening Call Auction, Continuous Auction Sessions and Closing Call Auction Session of Northbound Trading

### General

1. Orders to be input should be at prices within +/- 10% (+/- 20% for STAR shares and ETFs specified by SSE) from previous closing price.
2. Buy orders should not below the current best bid price/ the latest trade price / the previous closing price (as the case may be) by more than 3%.
3. For STAR shares, buy order should be  $\leq 102\%$  of reference price; sell order should be  $\geq 98\%$  of reference price.
4. ETF spread is RMB0.001 and A shares spread is RMB0.01.
5. Maximum order size is 1,000,000 shares/ units (100,000 shares for STAR shares).
6. Cancel outstanding orders as far as possible.
7. Both buy and sell orders are required to tag with BCANs.

### Short Selling Order

8. A Short Selling order for a Short Selling Security shall not be input into the OTP-CSC at a price lower than the most recent execution price for that Short Selling Security or, if there have been no executed trades for that Short Selling Security on the relevant OTP-CSC trading day, the previous closing price for that Short Selling Security.
9. Short Selling order must be in multiples of 100 shares/ units. For STAR shares, short selling order must be in multiples of 1 share but should not be less than 200 shares. A short sale of STAR shares of less than 200 shares is allowed provided that the short selling order relates to the sale of all, and not part, of the shareholdings held in respect of a Short Selling Security.
10. Any Short Selling order of a Short Selling Security that, if executed, will cause the 1% daily limit to be exceeded during the course of an OTP-CSC trading day will be rejected by the OTP-CSC.

### Sell Order and Buy Order for Pre-Trade Checking Function for Institutional Investors

11. For those supporting pre-trade checking function for institutional investors, input Institutional Investor ID (IIID) for sell orders and, if applicable, buy orders.