

Security Balances on 1 April 2023

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 PS on 1 April 2023.

For each Short Selling Security in the testing, the maximum number of shares 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
601288	91288	AGRICULTURAL BANK OF CHINA LIMITED	Yes	10,000
601398	91398	INDUSTRIAL AND COMMERCIAL BANK OF CHINA LIMITED	Yes	10,000
601668	91668	CHINA STATE CONSTRUCTION ENGINEERING CORPORATION LIMITED	Yes	10,000
688009	30009	CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED	Yes	10,000
688599	30599	TRINA SOLAR CO., LTD.	Yes	10,000
688008	30008	MONTAGE TECHNOLOGY CO., LTD.	Yes	10,000
510050	31000	CHINAAMC SSE 50 ETF	No	10,000
563000	31057	E FUND MSCI CHINA A 50 CONNECT ETF	No	10,000
512880	31030	GUOTAI CSI ALL SHARE INDEX ETF	No	10,000
512480	31019	CPIC SEMICON ETF	No	10,000
SZSE Stock Code	Stock Code Mapping in CCASS	Name	Eligible for Short Sell	Security Balance for each EP and II assigned
002027	72027	FOCUS MEDIA INFORMATION TECHNOLOGY CO.,LTD	Yes	10,000
000725	70725	BOE TECHNOLOGY GROUP CO., LTD	Yes	10,000
000001	70001	PING AN BANK CO., LTD.	Yes	10,000
001522*	71522	TESTING STOCK 1	No	10,000
001523*	71523	TESTING STOCK 2	No	10,000
300059	77059	EAST MONEY INFORMATION CO., LTD.	Yes	10,000
300124	77124	SHENZHEN INOVANCE TECHNOLOGY CO., LTD	Yes	10,000
300450	77450	WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD	Yes	10,000
159949	31320	CHINEXT 50 ETF	No	10,000
159995	31327	CHIPS ETF	No	10,000
159915	31312	CHINEXT ETF	No	10,000
159601	31330	A50ETF	No	10,000

*Note: 1st day of the delisting arrangement period during the PS.

Notes on Order Input for the PS

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

General

- Orders to be input should be at prices within +/- 10% (+/- 20% for STAR shares, ChiNext shares and ETFs specified by SSE/ SZSE) from previous closing price.
- 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%.
- The 2% Dynamic Price Limit will be applicable to A shares listed on both SSE and SZSE markets:

Shanghai Connect	SSE Main Board <i>(applicable to Continuous Auction session only)</i>	<ul style="list-style-type: none"> ○ China Connect buy orders – price shall not be higher than the higher of 102% of the benchmark price and 10 spreads above the benchmark price; ○ China Connect sell orders – price shall not be lower than the lower of 98% of the benchmark price and 10 spreads below the benchmark price.
	SSE STAR Market <i>(applicable to Continuous Auction session only)</i>	<ul style="list-style-type: none"> ○ China Connect buy order – price shall not be higher than 102% of the benchmark price; ○ China Connect sell order – price shall not be lower than 98% of the benchmark price.
Shenzhen Connect	SZSE Main Board and ChiNext <i>(applicable to Continuous Auction session only)</i>	<ul style="list-style-type: none"> ○ China Connect buy orders – price shall not be higher than the higher of 102% of the benchmark price and 10 spreads above the benchmark price; ○ China Connect sell orders – price shall not be lower than the lower of 98% of the benchmark price and 10 spreads below the benchmark price.

- For stocks with daily price limit, the daily price limit (20%, 10% or 5%, as the case may be) and the Dynamic Price Limit will both apply to the relevant stocks during the applicable trading session.
- Maximum order size is 1,000,000 shares (100,000 shares for STAR shares and 300,000 shares for ChiNext shares).
- Cancel outstanding orders as far as possible.
- Both buy and sell orders are required to tag with BCANs.

Short Selling Order

1. 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.
2. Short Selling order must be in multiples of 100 shares. 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.
3. 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

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