

A. Soft copy SD-4 interface file specification

The SD-4 interface file is for automatic data upload by the SDE application only. The file is in ASCII-text format, fixed-length records delimited by the newline character, without any blank lines. There is no requirement on the ordering of the records in the file.

Column	Field	Format	Remark
1-8	Trading Date	YYYYMMDD	(Same throughout the file)
9-14	Trade Time	HHMMSS	If seconds are unknown, use 00. Example: 105500 if the trade time is at 10:55 with seconds unknown.
15-19	Broker Firm ID (=Exchange Participant ID)	9(5)	Right-Aligned, leading zeros suppressed by spaces Example: " 1234" for Broker Firm ID 1234, a leading space is placed in front of 1234. (Same throughout the file)
20-23	Broker Number	9(4)	Right-Aligned, with leading zeros Example: 0010
24-53	Broker Firm Name	X(30)	Left-Aligned, Patched with Space (Same throughout the file)
54-58	Stock code	9(5)	Right-Aligned, leading zeros suppressed by spaces
59	Buy/Sell	B/S	'B' – Buy 'S' – Sell
60-63	Corr Broker Number	9(4)	Right-Aligned with leading zeros Example: 0010
64	Trade Type	A/M/S/E/O/Q/P/R/V/U	'A' – Automatched 'M' – manual (price within normal range) 'S' – manual (Price outside normal range or not on spread) 'E' – semi-automatic special lot 'O' – semi-automatic odd lot 'Q' – special lot 'P' – odd lot 'R' – pre-opening 'V' – overseas 'U' – Auction-matched
65	Settlement Type	I/B/Space	'I' – isolated trade 'B' – buy-in trade ' ' – non-isolated trade
66-75	Price	9(6).9(3)	Right-Aligned, leading zeros suppressed by spaces. Note: 3 decimal places for this field
76-87	Quantity	9(12)	Right-Aligned, leading zeros suppressed by spaces
88-102	Transaction Value	9(12).9(2)	Right-Aligned, leading zeros suppressed by spaces Note: 2 decimal places for this field
103-117	Stamp Duty Adj Amount	9(12).9(2)	Right-Aligned, leading zeros suppressed by spaces Note: 2 decimal places for this field
118	Amendment Applied	Y/N/Space	

119- 136	Trade Reference Group	9(18)	Trade reference group number which is transmitted by AMS through Central Trade Feed (CTF). Right-Aligned, leading zeros suppressed by spaces
137-160	Reserved	X(24)	Patched with space

For checksum purpose, each SD-4 soft copy interface file submitted by the MM should have a checksum line. This checksum line should be the last line of the interface file and have the following format:

Column	Field	Format	Remark
1-15	Total Transaction Value	9(12).9(2)	Right-Aligned, leading zeros suppressed by spaces
16-30	Total Stamp Duty Value	9(12).9(2)	Right-Aligned, leading zeros suppressed by spaces

The Total Transaction Value is the mathematic sum of all Transaction Values of the records above.
The Total Stamp Duty Value is the mathematic sum of all Stamp Duty Values of the records above.

The filename convention of the interface file is as follows:

SD4_NNNNN_YYYYMMDD.TXT

Where NNNNN = Broker Firm ID (right-aligned patched with zero (0))
YYYYMMDD = Trade Date (must be the same as the field in the file)

There will only be 1 SD4 transmission file per broker firm per trading day.

Example: SD4_01234_20060301.TXT

B. Sample SD-4 interface file submitted by a Market Maker

Filename: SD4_01123_20060301.TXT

```

.....1.....|.....2.....|.....3.....|.....4.....|.....5.....|.....6.....|.....7.....|.....8.....|.....9.....|.....0.....|.....1.....|.....2.....|.
20060301155959 11230828ABC LTD                2001B0616MI    4.010          200          802.00         1.00Y         1718018534
20060301155959 11230808ABC LTD                2188S0617AB   5.000          1000         5000.00        5.00Y         2341802138
20060301155959 11231899ABC LTD                2005B0626SI   6.000          2000        12000.00       12.00Y        3351820145
20060301155959 11230357ABC LTD                2338S0655QB   7.000          3000        21000.00       21.00Y        4753180168
20060301155959 11231238ABC LTD                2002B0616VI   8.000          4000        32000.00       32.00Y        5718340183
          70802.00          71.00

```