

A. Soft copy SD-6 / SD-6A interface file specification

The SD-6 / SD-6A interface file is in csv format, delimited by comma, without any blank lines. There is no requirement on the ordering of the records in the file. The csv file shall not have column header row and all field values shall not contain comma character “,”.

| # | Field | Format | Size | Mandatory / Optional | Remark |
|---|---|--------------|------|----------------------|---|
| 1 | Trading Date | Numeric | 8 | M | YYYYMMDD (Same throughout the file) |
| 2 | Trade Time | Alphanumeric | 6 | M | HHMMSS or LT There are two formats for this field. <u>HHMMSS</u> : If seconds are unknown, use 00. Example: 105500 if the trade time is at 10:55 with seconds unknown. <u>LT</u> indicate it is a Late Trade. |
| 3 | Broker Firm ID (=Exchange Participant ID) | Numeric | 5 | M | (Same throughout the file) |
| 4 | Broker Number | Numeric | 5 | M | |
| 5 | Stock code | Numeric | 5 | M | |
| 6 | Buy/Sell | Character | 1 | M | ‘B’ – Buy ‘S’ – Sell |

| | | | | | |
|----|--------------------------------|--------------------------------|----|---|---|
| 7 | Corr Broker Number | Numeric | 5 | M | |
| 8 | Trade Type | Character | 1 | M | 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 |
| 9 | Price | Decimal (Max 3 decimal places) | 12 | M | Integer part:9 3 decimal places for this field (if any) |
| 10 | Quantity | Numeric | 12 | M | |
| 11 | Transaction Value (in HKD) | Decimal (Max 2 decimal places) | 14 | M | Integer part:12 2 decimal places for this field (if any) |
| 12 | Stamp Duty Adj Amount (in HKD) | Decimal (Max 2 decimal places) | 14 | M | Integer part:12 2 decimal places for this field (if any) |

| | | | | | |
|----|---|--------------|----|---|--|
| 13 | Trade Reference Group | Numeric | 18 | M | Trade Match ID provided in the Execution Report of the matched trade in OTP-C. |
| 14 | DS broker Number (if applicable) | Numeric | 5 | O | Can be blank |
| 15 | ETF Stock Code to be created/redeemed | Numeric | 5 | M | |
| 16 | Number of Units Gross Created | Numeric | 12 | M | |
| 17 | Number of Units Gross Redeemed | Numeric | 12 | M | |
| 18 | Actual Number of Units Created / Redeemed | Numeric | 12 | M | Must be greater than 0 |
| 19 | Actual ETF Creation/Redemption? (C/R) | Character | 1 | M | "C" – Creation "R" – Redemption |
| 20 | Participating Dealer ID | Alphanumeric | 6 | M | 1 Character + 5 digits (e.g. B01234) |
| 21 | ETF Creation/Redemption Order Day | Numeric | 8 | M | YYYYMMDD |
| 22 | ETF Creation/Redemption Settlement Day | Numeric | 8 | M | YYYYMMDD |
| 23 | ETF Creation/Redemption CCASS Order Number (if any) | Alphanumeric | 9 | O | Can be blank If it is not blank then 1 Char + 8 digits (e.g. R12345678) |

| | | | | | |
|----|---|-----------------------------------|-----|---|---|
| 24 | ETF Creation/ Redemption Order Confirmation File Name | Alphanumeric | 120 | O | Can be blank |
| 25 | Estimated Notional Value of Creation/Redemption Unit (in HKD) | Decimal (Max 2 decimal places) | 14 | M | Integer part:12 2 decimal places for this field (if any) |
| 26 | HK Stock Weighting of ETF (%) | Decimal (Max 2 decimal places) | 5 | M | Integer part:3 2 decimal places for this field (if any) The number should be >0 and <=100 |

For checksum purpose, each 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:

| # | Field | Format | Size | Mandatory / Optional | Remark |
|---|-------------------------|--------------------------------|------|----------------------|---|
| 1 | Total Transaction Value | Decimal (Max 2 decimal places) | 14 | M | Integer part:12 2 decimal places for this field (if any) |
| 2 | Total Stamp Duty Value | Decimal (Max 2 decimal places) | 14 | M | Integer part:12 2 decimal places for this field (if any) |

The Total Transaction Value is the mathematical 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:

SD[6/6A]_NNNNN_YYYYMMDD.ZIP
 SD[6/6A]_NNNNN_YYYYMMDD.CSV
 ATTACHMENT_NNNNN_YYYYMMDD_###.PDF

Where:

NNNNN: Broker Firm ID (right-aligned padded with zero (0), must be the SMM firm ID)
 YYYYMMDD: Trade Date (must be the same as the field in the file)
 ###: Sequence number with a leading zero

There will only be 1 SD6/ SD6A transmission file per broker firm per trading day.

Example:

| | Convention | Example |
|--------------------------------------|---|---|
| For SD6/SD6A zip file | SD6_Firm ID_Trade Date SD6A_Firm ID_Trade Date | SD6_01234_20231204.ZIP SD6A_01234_20231204.ZIP |
| For csv files inside the zip file | SD6_Firm ID_Trade Date SD6A_Firm ID_Trade Date | SD6_01234_20231204.CSV SD6A_01234_20231204.CSV |
| For pdf files inside in the zip file | ATTACHMENT_Firm ID_Trade Date_Sequence Number.pdf | ATTACHMENT_01234_20231204_001.pdf |

B. Sample SD-6 / SD-6A interface file submitted by a Market Maker

Filename: SD6_01234_20231204.CSV

| | | | | | | | | | | | | | | | | | | | | | | |
|----------|--------|------|------|--------|--------|------|------|-------|-------|------------|------|------|----|----|------|--------|----------|----------|-----------|-------------------------------|----------|-----|
| 20231204 | 150306 | 1234 | 8500 | 1 B | 6739 A | 78.1 | 600 | 46860 | 46.86 | 1000002089 | | 2800 | 12 | 2 | 10 C | B01224 | 20231204 | 20231206 | R12345678 | | 19198700 | 100 |
| 20231204 | 150306 | 1234 | 8500 | 1 B | 6739 A | 78.1 | 400 | 31240 | 31.24 | 1000002089 | | 2828 | 5 | 4 | 1 C | B01224 | 20231204 | 20231206 | R56781234 | | 6532000 | 100 |
| 20231204 | 155959 | 1234 | 8531 | 2001 S | 616 M | 4.01 | 200 | 802 | 0.8 | 1718018534 | 8531 | 2823 | 3 | 13 | 10 R | B01224 | 20231204 | 20231206 | | ATTACHMENT_01234_20231204_003 | 2572300 | 31 |
| 20231204 | 155959 | 1234 | 8503 | 2188 B | 617 A | 5 | 1000 | 5000 | 5 | 2341802138 | | 2802 | 10 | 5 | 5 C | B01143 | 20231204 | 20231206 | | ATTACHMENT_01234_20231204_001 | 7560 | 100 |
| 20231204 | 155959 | 1234 | 8504 | 2005 B | 626 S | 6 | 2000 | 12000 | 12 | 3351820145 | | 2800 | 20 | 10 | 10 C | B01224 | 20231204 | 20231206 | R12345677 | | 19198700 | 100 |
| 20231204 | 155959 | 1234 | 8505 | 2338 B | 655 Q | 7 | 3000 | 21000 | 21 | 4753180168 | | 2802 | 7 | 2 | 5 C | B01143 | 20231206 | 20231208 | | | 8000 | 100 |
| 20231204 | 155959 | 1234 | 8500 | 2002 S | 616 V | 8 | 4000 | 32000 | 32 | 5718340183 | 8530 | 2822 | 10 | 20 | 10 R | B01224 | 20231204 | 20231206 | | ATTACHMENT_01234_20231204_002 | 5445125 | 5 |
| 148902 | 148.90 | | | | | | | | | | | | | | | | | | | | | |