Proprietary Trading Order Mapping for Northbound Trading under Stock Connect

File Interface Specifications

Version:	1.2
Prepared by:	HKEX
Date:	17 Aug 2026

Classification – Internal

Modification History

Version	Date	Modified By	Synopsis
1.0	17 Jul 2026	HKEX	First Issue
1.1	4 Aug 2026	HKEX	• Minor wording changes in Section 2.1.2 • Added Proprietary Trading Order Mapping File example in Section 5
1.2	17 Aug 2026	HKEX	• Minor wording changes in Section 2.1.2 on the description of special value “0” under the synopsis of “Underlying Counterparty ID”

Table of Contents

1 Overview 4
1.1 Summary of Interface File and Operation Flow 4
1.2 File Collection and Distribution Channel 4
1.3 Terms of Use 5
1.4 Data Format Definition 5
2 File Specification 6
2.1 Proprietary Trading Order Mapping File 6
2.2 Proprietary Trading Order Mapping Response File 11
2.3 Proprietary Trading Order Mapping Validation Result File 14
3 Appendix I 17
3.1 Response Codes used in Proprietary Trading Order Mapping Response File 17
3.2 Result Codes used in Proprietary Trading Order Mapping Validation Result File 18
4 Appendix II 19
4.1 Acknowledgment File 19
4.2 Rejection File 21
4.3 Rejection Codes used when submitted file is rejected 23
5 Appendix III 24
5.1 Proprietary Trading Order Mapping File (Examples) 24

Classification – Internal

1 Overview

This document serves as a reference guide for the voluntary submission of a Proprietary Trading Order Mapping File (as defined below) by a China Connect Exchange Participants or a Trade-Through Exchange Participants that conducts proprietary trading involving underlying counterparties (the "Proprietary Trading CCEP or TTEP") in respect of Northbound ("NB") trading[1] under Stock Connect. A "Proprietary Trading Order Mapping File" is an interface file containing: (i) the NB order IDs for orders placed through the proprietary account of the relevant Proprietary Trading CCEP or TTEP (as applicable) on a NB trading day, and (ii) the corresponding underlying counterparty IDs mapped to such NB orders. The detailed file layout of a "Proprietary Trading Order Mapping File" is set out in section 2.1.2. Should a Proprietary Trading CCEP or TTEP (as applicable) decide to make a voluntary submission, a Proprietary Trading Order Mapping File shall be submitted via Electronic Communication Platform ("ECP") on each NB trading day for processing by HKEX and onward transmission to the Shanghai Stock Exchange ("SSE") or the Shenzhen Stock Exchange ("SZSE"), as applicable.

1.1 Summary of Interface File and Operation Flow

On each NB trading day

No	Time	Party	File Exchanged
1	7:00am - 6:00pm (T day)	CCEPs/TTEPs[2]	Submission of SH/SZ Proprietary Trading Order Mapping File (SH_SWPMPORD or SZ_SWPMPORD).
		HKEX	Distribution of Proprietary Trading Order Mapping Response Files to CCEPs/TTEPs.
2	11:59pm (T day) - 11:59pm (T+1 day)	HKEX	Distribution of Proprietary Trading Order Mapping Validation Result Files to CCEPs/TTEPs.

Remarks: T day refers to a NB trading day

1.2 File Collection and Distribution Channel

Files are exchanged through the following channels on the ECP:

- Web interface over Internet; or
- SFTP interface over Securities and Derivatives Network/2 ("SDNet/2") or HKEX Service Network ("HSN")

CCEPs and TTEPs need to have "ECP China Connect EP (CCEP) or Trade-through EP (TTEP)" identity and their users are assigned with the business function "EU_ECPNBCAN". This enables users to login to ECP via the HKEX Access Management Portal for file submission and download.

CCEPs and TTEPs who wish to use ECP SFTP interface will also need to be assigned with "EU_ECPSFTP" business function.

[1] Covers A shares, submissions relating to ETFs, etc. will be supported.

[2] For the purpose of these File Interface Specifications, references to a CCEP or TTEP shall mean a Proprietary Trading CCEP or Proprietary Trading TTEP, as applicable, as defined in the Overview section.

Classification – Internal

Please refer to "ECP User Guide" for details of submission.

1.3 Terms of Use

Before submitting any Proprietary Trading Order Mapping Files for the first time, each CCEP and TTEP must review the Terms of Use available on the ECP and confirm its acceptance by clicking the "Accept" button. No Proprietary Trading Order Mapping File may be submitted unless and until such confirmation has been provided.

1.4 Data Format Definition

Data format commonly used in this document are as follows:

Format	Synopsis
X(n)	Alphanumeric data of *n* bytes. Left justified with trailing spaces unless otherwise stated.
9(n)	Numeric field with *n* digits. No leading zeroes. Right justified with leading spaces unless otherwise stated.
YYYYMMDD	Date field, where YYYY stands for the year, MM stands for the month, and DD stands for the day, e.g. 20260130.
HHMMSS	Time field, where HH stands for hour in 24-hour format, MM stands for minute, and SS stands for second, e.g. 152304.

Classification – Internal

2 File Specification

2.1 Proprietary Trading Order Mapping File

2.1.1 Description

A "Proprietary Trading Order Mapping File" is an interface file containing: (i) the NB order IDs for orders placed through the proprietary account of the relevant Proprietary Trading CCEP or TTEP (as applicable) on a NB trading day, and (ii) the corresponding underlying counterparty IDs mapped to such NB orders

Should a Proprietary Trading CCEP or TTEP (as applicable) decide to make a voluntary submission, it shall submit separate Proprietary Trading Order Mapping Files for NB orders placed with SSE and NB orders placed with SZSE, respectively, during the submission window from 7:00am to 6:00pm on each NB trading day. Submissions outside of the permitted hours will not be accepted.

Upon submission, the Proprietary Trading Order Mapping File will be validated by ECP against (1) the file name format, and (2) the data content format.

If the file passes the file name validation, an "Acknowledgement File" containing the SHA-256 checksum of the submitted file will be returned to the CCEP or TTEP for submission made via the ECP SFTP channel. For files submitted through the ECP Web interface, the SHA-256 checksum will be displayed on the submission page. The checksum can also be verified via ECP's Activity Enquiry function.

If the submitted Proprietary Trading Order Mapping File fails the file name validation, a "Rejection File" will be returned to the CCEP or TTEP immediately for submission made via the ECP SFTP channel (see Appendix II - 4.2 for details), while a rejection message will be displayed on the submission page for files submitted through the ECP Web interface. The rejection status can also be verified via ECP's Activity Enquiry function.

Files that pass the file name validation will then undergo data content format validation, and a "Response File" will be returned to the CCEP or TTEP. The Response File contains brief validation results for records that fail the validation; the Response File will be "empty" (i.e. with only header and control records) if all records have successfully passed the validation.

CCEPs and TTEPs may correct the failed records and resubmit the Proprietary Trading Order Mapping File within the daily permitted hours, including records that previously passed validation. The Response File will be "empty" (i.e. with only header and control records) if all records have successfully passed the validation. Only Proprietary Trading Order Mapping Files that pass both file name and data content format validations will be submitted to the SSE and/or the SZSE (as the case may be); otherwise, they will be rejected.

If multiple submissions are made during the day, only the latest submission will be treated as final. If the final submitted file fails any validation checks, it will be rejected and no files will be processed and transmitted to the SSE and/or the SZSE (as the case may be).

Proprietary Trading Order Mapping files will also be rejected if:

Classification – Internal

- The file name is not specified correctly, e.g. SWPMMXYZ_09999_20251204.zip or SH_SWPMPORD_9999_20251204.zip.
- The date in the file name is invalid, past-dated, post-dated, or falls outside the submission hours.
- A file-level error occurs such that the system cannot process the file further. In this case, no mapping records (data records in Proprietary Trading Order Mapping File) will be validated, and the entire Proprietary Trading Order Mapping File will be rejected. Please refer to Appendix I - 3.1 for details.
- The file has more than 10,000,000 mapping records.
- The file contains more than 10,000 mapping records with errors, in which case error code “S0102” will be returned.

Classification – Internal

2.1.2 File Layout

Summary

File ID	For Shanghai Stock Exchange (SSE): SH_SWPMPORD For Shenzhen Stock Exchange (SZSE): SZ_SWPMPORD
File Name	SSE: SH_SWPMPORD_<FIRM ID>_<YYYYMMDD>.txt, and is zipped into: SH_SWPMPORD_<FIRM ID>_<YYYYMMDD>.zip SZSE: SZ_SWPMPORD_<FIRM ID>_<YYYYMMDD>.txt, and is zipped into: SZ_SWPMPORD_<FIRM ID>_<YYYYMMDD>.zip *where:* <FIRM ID> = Firm ID of CCEP and TTEP in the format of 5-digit number with leading zeroes, e.g. 01234. <YYYYMMDD> = Date of submission.
File Type	Text file delimited by DOS newline characters (CR+LF). Record data fields are in fixed length. UTF-8 without BOM encoded.
Submission Hours	7:00am to 6:00pm on NB trading days.
Submission Path **(ECP SFTP Interface)**	SSE: /submission/SWPMPSH SZSE: /submission/SWPMPSZ Once the file is processed by HKEX, it will be removed from the submission folder of the ECP, and an Acknowledgement File or a Rejection File will be returned (Refer to ECP User Guide for details).
Submission Page **(ECP Web Interface)**	Login ECP Web Interface and click "Submission" hyperlink in the navigation bar. Click the appropriate hyperlink for submission: "SWPMPSH: Proprietary Trading Order Mapping File for Shanghai Connect" or "SWPMPSZ: Proprietary Trading Order Mapping File for Shenzhen Connect". If the submission is successful: A SHA-256 checksum of the submitted file will be displayed on the screen upon submission. If the submission is rejected: A Rejection Code and Rejection Reason will be displayed on the screen upon submission (Refer to ECP User Guide for details). The submission result could also be enquired via the Activity Enquiry function.
File Encryption	Optionally, the zip file can be encrypted with a password.

Classification – Internal

(Optional)	Please note the following on file encryption: • Encryption algorithm: AES-256. Common utilities that support AES-256 encryption include WinZip and 7-Zip. • Password registration: Prior to using encryption feature, CCEPs and TTEPs are required to register the password with HKEX for decryption via ECP Web Interface. Please refer to ECP User Guide for details.

Header Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "H" (header record)
2	File ID	X(20)	For SSE: "SH_SWPMPORD" For SZSE: "SZ_SWPMPORD"
3	File Format Version	9(2)	= 1
4	Firm ID	9(5)	ID of the firm who submits this file.
5	Submission Date	YYYYMMDD	Same as the date in file name.
6	Submission Sequence Number	9(2)	Sequence number of file submissions starting from 1 for this file on the submission date.

Data Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "D" (data record)
2	Record Reference Number	9(11)	A number used to unique identify each data record within the data file. The numbering must start from 1 and be unique across all data records in the file. The value 0 is reserved.
3	Trade Date	YYYYMMDD	The trade date of the order record. CCEPs and TTEPs may submit order records for up to T-15 days. Any orders with a trade date beyond T-15 days will be rejected.
4	Executing Firm ID	9(5)	The Firm ID of the CCEP who submits the order to HKEX. For CCEPs: the Firm ID of the CCEP itself. For TTEPs trading through an executing CCEP: the Firm ID of the executing CCEP who submits orders to HKEX on behalf of that TTEP.
5	Executing Broker Number	9(4)	ID of the broker who submits the order to HKEX.
6	Order ID	X(20)	Order ID returned to CCEP upon successful submission of the order to HKEX.

Classification – Internal

Field No.	Data	Format	Synopsis
7	Underlying Counterparty ID	9(8)	A number assigned by a CCEP or TTEP to the underlying counterparty mapped to the relevant order. Special values: 0 = Underlying counterparty who does not agree to be assigned an Underlying Counterparty ID. 1 = Order executed through the proprietary trading account of a CCEP or TTEP that is not mapped to any underlying counterparty.

Control Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "F" (control record)
2	Total number of data records	9(11)	Total number of data records (i.e. number of type "D" records).

Notes:

1. Record Reference Number must be unique across all data records within the data file. The file will be rejected if it is invalid or duplicated.
2. CCEPs and TTEPs are reminded to ensure that no duplicated orders (i.e., data records with the same Trade Date and Order ID) are included in the file submission. Duplicated orders will be rejected by SZSE with returned result code "9999" (i.e., "Other error") in the corresponding Proprietary Trading Order Mapping Validation Result File, while SSE will not return error result code in such case. However, HKEX may reach out to corresponding CCEPs and TTEPs for correction.
3. For data records that have been accepted by SSE and SZSE's systems, any re-submission of such data records will overwrite the previous ones.
4. CCEPs and TTEPs are reminded to ensure that the file submission should not include the cancellation instruction itself, while the original order (whether it is subsequently cancelled) is required to be included in the submission.
5. Underlying Counterparty ID should be prepared in such a way not to bear any obvious link to a client's identity and must be kept strictly confidential. In particular, the Underlying Counterparty ID should not be shown on any general enquiry screens, reports or statements (including statements issued to the relevant client), and its use and accessibility (even within CCEPs and TTEPs) should be strictly restricted on a need-to-know basis.
6. Underlying Counterparty ID and any information submitted for or in connection with the voluntary submissions of Proprietary Trading Order Mapping Files must not be generated, assigned or handled by CCEPs and TTEPs in a manner that could identify any individual or otherwise result in non-compliance with the applicable laws.
7. Any submission of Proprietary Trading Order Mapping Files must **not** contain any personal data (including but not limited to any identification card, passport or home permit number of any individual) or any identification mapping files maintained by CCEPs and TTEPs in relation to their underlying counterparties .

Classification – Internal

2.2 Proprietary Trading Order Mapping Response File

2.2.1 Description

A Proprietary Trading Order Response File is used to return the results of the format validation performed on a submitted Proprietary Trading Order Mapping File. It contains a list of records of the submitted file that fail the validation.

For each failed data record, the response code together with the original Record Reference Number will be provided. Data records that pass the validation will not be included in the Response File. Accordingly, if the submitted Proprietary Trading Order Mapping File passes the validation successfully and completely, the Response File will carry only two records – header and control records.

Under normal circumstances, the Response File will be returned to CCEPs and TTEPs within 10 minutes of the Proprietary Trading Order Mapping File submission. However, the actual processing time may vary depending on the file size (i.e. number of data records) and the position of CCEP and TTEP in the processing queue.

Please refer to Appendix I - 3.1 for the list of response codes.

Classification – Internal

2.2.2 File Layout

Summary

File ID	For Shanghai Stock Exchange (SSE): SH_SWPRPORD For Shenzhen Stock Exchange (SZSE): SZ_SWPRPORD
File Name	SSE: SH_SWPRPORD_<FIRM ID>_<YYYYMMDD>.txt, and is zipped into: SH_SWPRPORD_<FIRM_ID>_<YYYYMMDD>.zip SZSE: SZ_SWPRPORD_<FIRM ID>_<YYYYMMDD>.txt, and is zipped into: SZ_SWPRPORD_<FIRM_ID>_<YYYYMMDD>.zip *where:* <FIRM ID> = Firm ID of CCEP and TTEP in the format of 5-digit number with leading zero, e.g. 01234. <YYYYMMDD> = Date of submission.
File Type	Text file delimited by DOS newline characters (CR+LF). Record data fields are in fixed length. UTF-8 without BOM encoded.
Distribution Time	Within 10 minutes after submitting Proprietary Trading Order Mapping File.
Distribution Path (ECP SFTP Interface)	SSE: /download/SWPMPSH SZSE: /download/SWPMPSZ
Distribution Page (ECP Web Interface)	Download Corner of ECP Web Interface.

Header Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "H" (header record)
2	File ID	X(20)	For SSE: "SH_SWPRPORD" For SZSE: "SZ_SWPRPORD"
3	File Format Version	9(2)	= 1
4	Firm ID	9(5)	ID of the firm who submits this Proprietary Trading Order Mapping File.
5	Submission Date	YYYYMMDD	Date of the submission of the Proprietary Trading Order Mapping File.
6	Submission Sequence Number	9(2)	Submission sequence number of the submitted Proprietary Trading Order Mapping File.

Classification – Internal

Data Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "D" (data record)
2	Original Record Reference Number	9(11)	Reference number of the data record as in the submitted Proprietary Trading Order Mapping File. 0 is reserved for general response or file-level error.
3	Response Code	X(5)	Refer to Appendix I - 3.1
4	Response Field No.[3]	9(2)	Field number of the data field which fails the validation, 0 otherwise.

Control Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "F" (control record)
2	Total number of data records submitted	9(11)	Total number of data records submitted (i.e. number of type “D” records in the submitted Proprietary Trading Order Mapping File).
3	Total number of data records submitted that fail the validation	9(11)	Number of data records that fail validation (i.e. number of type “D” records in this Response File).

[3] For a data record with multiple errors, only the first error detected will be included and CCEPs/TTEPs should review the whole data record again.

Classification – Internal

2.3 Proprietary Trading Order Mapping Validation Result File

2.3.1 Description

A Proprietary Trading Order Mapping Validation Result File contains the validation results prepared by the SSE or the SZSE (as the case may be) after they have processed the Proprietary Trading Order Mapping Files that are first submitted by CCEPs and TTEPs and then processed by HKEX.

If any mapping records are rejected by the SSE or SZSE (as the case may be), CCEPs and TTEPs must correct the errors and resubmit the affected records within the designated correction period. Records accepted by the SSE or SZSE do not need to be resubmitted.

Please refer to Appendix I - 3.2 for the list of result codes.

Classification – Internal

2.3.2 File Layout

Summary

File ID	For Shanghai Stock Exchange (SSE): SH_SWPVRORD For Shenzhen Stock Exchange (SZSE): SZ_SWPVRORD
File Name	SSE: SH_SWPVRORD_<FIRM ID>_<YYYYMMDD>.txt, and is zipped into: SH_SWPVRORD_<FIRM_ID>_<YYYYMMDD>.zip SZSE: SZ_SWPVRORD_<FIRM ID>_<YYYYMMDD>.txt, and is zipped into: SZ_SWPVRORD_<FIRM_ID>_<YYYYMMDD>.zip *where:* <FIRM ID> = Firm ID of CCEP and TTEP in the format of 5-digit number with leading zero, e.g. 01234. <YYYYMMDD> = Date of submission.
File Type	Text file delimited by DOS newline characters (CR+LF). Record data fields are in fixed length. ASCII encoded.
Distribution Time	11:59 pm on T-day to 11:59 pm on T+1 day where T is a NB trading day and T + 1 is the next NB trading day.
Distribution Path (ECP SFTP Interface)	SSE: /download/SWPMPSH SZSE: /download/SWPMPSZ
Distribution Page (ECP Web Interface)	Download Corner of ECP Web Interface.

Header Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "H" (header record)
2	File ID	X(20)	For SSE: "SH_SWPRTORD" For SZSE: "SZ_SWPRTORD"
3	File Format Version	9(2)	= 1
4	Firm ID	9(5)	ID of the firm who submitted the Proprietary Trading Order Mapping file.
5	Submission Date	YYYYMMDD	Date of the submitted Proprietary Trading Order Mapping File.

Data Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "D" (data record)

Classification – Internal

Field No.	Data	Format	Synopsis
2	Original Record Reference Number	9(11)	Reference number of the data record as in the submitted Proprietary Trading Order Mapping File.
3	Result Code	X(4)	Refer to Appendix I - 3.2

Control Record

Field No.	Data	Format	Synopsis
1	Record Type	X(1)	= "F" (control record)
2	Total number of data records	9(11)	Number of data records (i.e. number of type “D” records in this result file).

Classification – Internal

3 Appendix I

3.1 Response Codes used in Proprietary Trading Order Mapping Response File

Response Code	File Level Error	Synopsis
D0101	Yes	Submitted file is corrupted.
D0102	Yes	Invalid (txt) file name.
D0103	Yes	Invalid file layout (e.g. format or missing of header/control records).
D0104	Yes	Invalid control counters (record count in control record).
D0105	Yes	Invalid encoding (file is not UTF-8 encoded).
D0106	No	Invalid data record layout (e.g. invalid record type, invalid record length).
D0107	No	Record count limit exceeded.
D0201	Yes	Header record error: Invalid file ID.
D0202	Yes	Header record error: Invalid file format version.
D0203	Yes	Header record error: Invalid Firm ID.
D0204	Yes	Header record error: Invalid submission date.
D0205	Yes	Header record error: Invalid submission sequence number.
D0221	No	Data record error: Duplicated record reference number.
D0222	No	Data record error: Invalid data format (e.g. putting in text for Underlying Counterparty ID).
D0223	No	Data record error: Invalid data value (e.g. putting in 0 for Order ID).
D0225	No	Data record error: Invalid trade day or trade day outside allowed range.
S0102	Yes	General system error. Contact HKEX.

Classification – Internal

3.2 Result Codes used in Proprietary Trading Order Mapping Validation Result File

The result codes returned by SSE or SZSE are listed in the table below.

If all records in a Proprietary Trading Order Mapping File pass validation, only one success result code (0000) will be returned. In this case, the Record Reference Number will be set to the reserved value "0".

If a file-level error (include header and control record error) occurs, only one error result code (i.e. 9901) will be returned. The Record Reference Number will also be set to the reserved value "0".

If data record-level errors are identified, the corresponding Record Reference Number will be returned together with the relevant error result code. No acknowledgement will be returned for records that pass validation.

Result Code	**Synopsis**
0000	Successfully processed and accepted
9102	Order cannot be found
9901	File rejected by SSE/SZSE
9902	Mapping record rejected by SSE/SZSE
9999	Other error

Classification – Internal

4 Appendix II

4.1 Acknowledgment File

4.1.1 Description

The Acknowledgment File is applicable to ECP (SFTP) Interface submission only. It contains a SHA-256 checksum of the submitted file which can be used for verification of the file's integrity. It acknowledges that the submitted file is received by HKEX and is accepted ready for further process.

When a file is uploaded to ECP via the SFTP interface, an acknowledgment file in the format "<Original-filename>.<HHMMSS>.rcvd" will be generated in the submission folder, and the uploaded file will be removed from the upload folder. For example: "SH_SWPMPORD_09999_20260121.zip.093427.rcvd".

When multiple copies of the same file are uploaded to ECP, an acknowledgment file will be generated for each copy, with a running sequence number assigned. The format is "<Original-filename>.<HHMMSS>.<FILESEQ>.rcvd".

For example: "SH_SWPMPORD_09999_20260121.zip.112453.1.rcvd".

If the file is submitted via ECP Web Interface, the checksum of the file will be displayed on the submission page. It can also be reviewed with the Activity Enquiry function.

4.1.2 File Layout

Summary

File Extension	.rcvd
File Name	<Original-filename>.<HHMMSS>[.FILESEQ].rcvd *where:* [.FILESEQ] = File running sequence exists only when appears duplication of file name Example: If three files of same file name are uploaded at 09:30:00 and are accepted 1st file: <Original-filename>.093000.rcvd 2nd file: <Original-filename>.093000.1.rcvd 3rd file: <Original-filename>.093000.2.rcvd
File Type	Text file delimited by DOS newline characters (CR+LF). Record data fields are in fixed length. ASCII encoded.
Distribution Time	Within 5 minutes after submitting File.
Distribution Path (ECP SFTP Interface)	At the submission folder of submitted file

Classification – Internal

Distribution Page (ECP Web Interface)	Not Applicable

Data Record

Field No.	Data	Format	Synopsis
1	SHA-256 checksum	X(66)	SHA-256 checksum of submission file
2	File name	X(255)	Submission file name

Classification – Internal

4.2 Rejection File

4.2.1 Description

A rejection file is generated when a file submitted to ECP via the SFTP interface is rejected due to non-compliance with submission requirements (e.g., incorrect file name prefix). It is in this format**:** <Original-filename>.<HHMMSS>.rej

The rejection file indicates that the submitted file has been rejected. The reason for rejection can be found in the file content.

Example:
If an EP submits a Proprietary Trading Order Mapping File with an incorrect file name, a rejection file such as SZ_SWPMPOOO_09999_20460104.zip.093000.rej will be generated and returned.

If multiple errors exist, only the first detected error will be included. CCEP and TTEP should review the entire file again.

When multiple copies of the same file are uploaded and found invalid, a rejection file will be generated for each copy, with a running sequence number assigned: <Original-filename>.<HHMMSS>.<FILESEQ>.rej

Example:
SH_SWPMPXYZ_09999_20260121.zip.112453.1.rej

A submitted file will be rejected under the following situations:

- File name of submitted file is not specified correctly: e.g. SX_SWPMAPTT_09999_20260714.zip;
- Date in the file name is invalid or past-/post-dated; or
- The file submission is made beyond submission hour.

Please refer to Appendix II - 4.3 for full list of Rejection Code.

If the file is submitted via ECP Web Interface, the rejection code and reason will be displayed on the submission page. It can also be reviewed with the Activity Enquiry page.

No Response File will be given if the submitted file is rejected.

4.2.2 File Layout

Summary

File Extension	.rej
File Name	<Original-filename>.<HHMMSS>[.FILESEQ].rej *where:* [.FILESEQ] = File running sequence exists only when appears duplication of file name Example:

Classification – Internal

	When three files with same file name are uploaded at 09:30:00 and are rejected 1st file: <Original-filename>.093000.rej 2nd file: <Original-filename>.093000.1.rej 3rd file: <Original-filename>.093000.2.rej
File Type	Text file delimited by DOS newline characters (CR+LF). Record data fields are in fixed length. ASCII encoded.
Distribution Time	Within 5 minutes after submitting File.
Distribution Path (ECP (SFTP) Interface only)	At submission folder of submitted file
Distribution Page (ECP Web Interface only)	Not Applicable

Data Record

Field No.	Data	Format	Synopsis
1	Rejection Code	X(5)	Refer to Appendix II - 4.3
2	Rejection Reason	X(255)	Refer to Appendix II - 4.3

Classification – Internal

4.3 Rejection Codes used when submitted file is rejected

Rejection Code	Synopsis
2007	Fail to decrypt the uploaded file
4003	Rejected by virus scan
4004	Exceed file size limit
4005	Zero file size
4006	File name is too long
4007	File name contains invalid characters
4009	File submission was unsuccessful as the Terms of Use have not been accepted.
4505	Invalid file name
4506	Invalid file name extension
4507	Beyond submission hour

Classification – Internal

5 Appendix III

5.1 Proprietary Trading Order Mapping File (Examples)

5.1.1 Proprietary Trading Order Mapping File to SSE

```
HSH_SWPMPORD          1 121120260723 1
D          120260723 1211   93201                    98745
D          220260723 1211   93202                        1
D          320260723 1211   93203                        0
F          3
```

5.1.2 Proprietary Trading Order Mapping File to SZSE

```
HSZ_SWPMPORD          1 121120260723 1
D          120260723 1211   93594                    98745
D          220260723 1211   93595                        1
D          320260723 1211   93596                        0
F          3
```


Classification – Internal