

## 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 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:

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:

	<b>Convention</b>	<b>Example</b>
For SD6/SD6A zip file	SD6_Firm ID_Trade Date SD6A_Firm ID_Trade Date	SD6_01234_20200116.ZIP SD6A_01234_20200116.ZIP
For csv files inside the zip file	SD6_Firm ID_Trade Date SD6A_Firm ID_Trade Date	SD6_01234_20200116.CSV SD6A_01234_20200116.CSV
For pdf files inside in the zip file	ATTACHMENT_Firm ID_Trade Date_Sequence Number.pdf	ATTACHMENT_01234_20200116_001.pdf

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

Filename: SD6\_01234\_20200116.CSV

20200116	150306	1234	8500	1	B	6739	A	78.1	600	46860	47	1000002089		2800	12	2	10	C	B01224	20200118	20200120		ATTACHMENT_01234_20200116_001	98250	100
20200116	150306	1234	8500	1	B	6739	A	78.1	400	31240	32	1000002089		2828	5	4	1	C	B01224	20200118	20200120		ATTACHMENT_01234_20200116_001	85650	100
20200116	155959	1234	8531	2001	S	616	M	4.01	200	802	1	1718018534	8531	2823	3	13	10	R	B01224	20200118	20200120		ATTACHMENT_01234_20200116_002	1520	8
20200116	155959	1234	8503	2188	B	617	A	5	1000	5000	5	2341802138		2802	10	5	5	C	B01143	20200118	20200120			7560	100
20200116	155959	1234	8504	2005	B	626	S	6	2000	12000	12	3351820145		2800	20	10	10	C	B01224	20200118	20200120		ATTACHMENT_01234_20200116_003	24550	100
20200116	155959	1234	8505	2338	B	655	Q	7	3000	21000	21	4753180168		2802	7	2	5	C	B01143	20200118	20200120			48550	100
20200116	155959	1234	8500	2002	S	616	V	8	4000	32000	32	5718340183	8530	2822	10	20	10	R	B01224	20200118	20200120	R12345678		74000	8
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