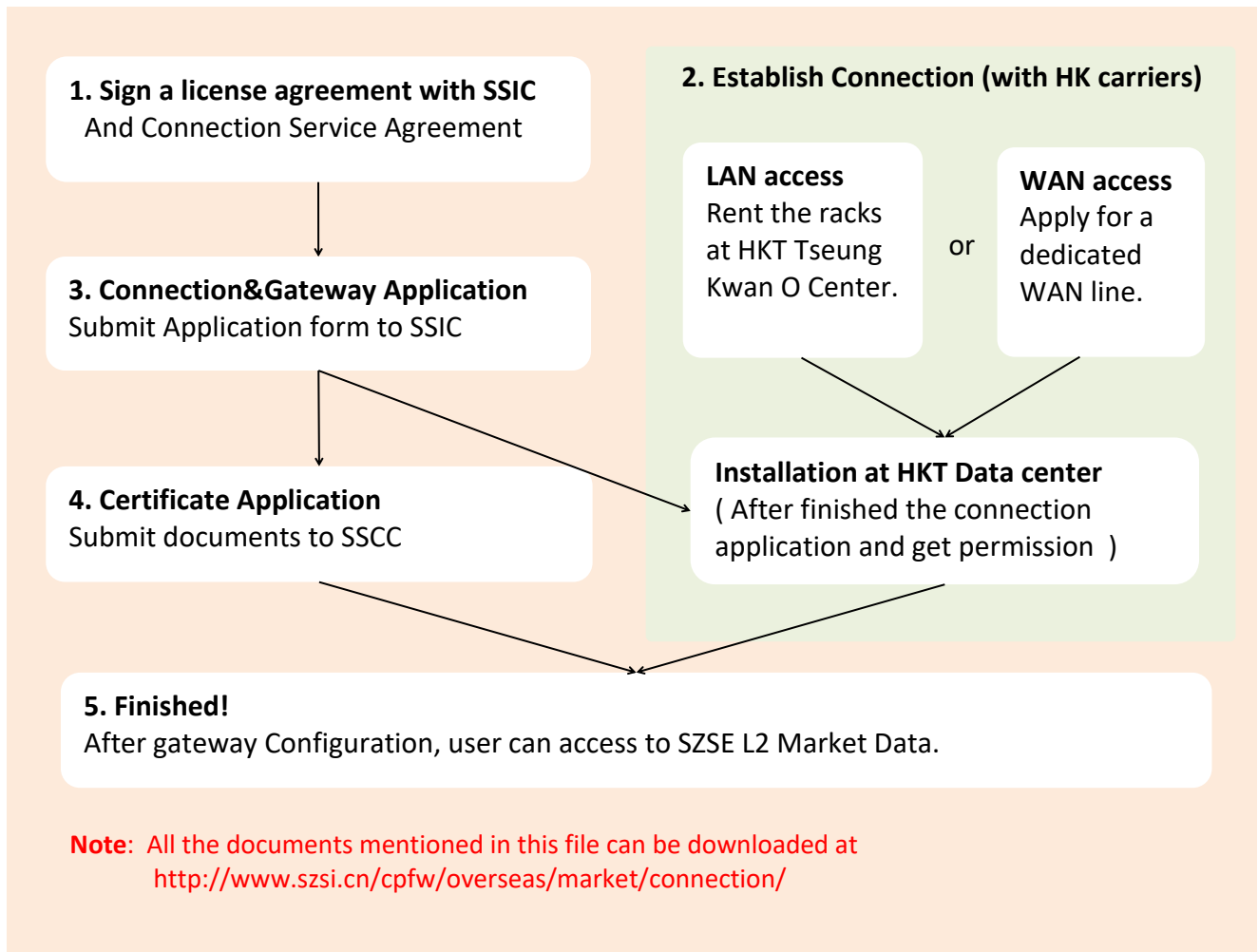


GUIDELINE on Direct Connection of SZSE Level 2 Market Data via SZSE HKPOP

1 September 2020



1. Sign a license agreement with SSIC

Make sure to obtain the license of distribution or internal usage of SZSE L2 data from SSIC by signing the relevant license agreement before entering into a Connection Service Agreement with SSIC.

2. Line Connection Establishment

First, please read '[Access Solutions for Market Data Connection via SZSE HKPOP](#)', prepare the environment and make the decision about the connection scheme.

Then, communicate with HK local carriers on connections.

LANs Connection: Please contact HKT on a co-location.

WANs Connection: Please contact local carriers to apply for leased line connection.

Duration: approx. 20 working days depending on the carriers.

Important: HKT Tseung Kwan O center will ask for a construction permission to let the carriers working in. Applicant needs to submit the "connection & gateway application form"(which stated in the next chapter) to get the permission.

Following information will be sent to the applicant by email, which indicates the permission is given.

给贵司分配的接入参数如下:

线路编号	客户名称	运营商	接入地	带宽	端口号	用户广域网IP地址	用户局域网IP地址	用户地址	用户联系人	用户联系电话	用户联系邮箱	业务	本端AS号	用户端AS号	BGP认证密码
	HKI (HKTseung Kwan O)	HKT	将军澳军需机房	100M	1000000000	192.168.1.100	192.168.1.100-127	将军澳军需机房	陈小姐	+86 (0) 210 1 100 1000	hkt@hkis.com.hk	L2行情	AS13	AS13	1234567890
	HKI (HKTseung Kwan O)	HKT	将军澳军需机房	100M	1000000000	192.168.1.100	192.168.1.100-127	将军澳军需机房	陈小姐	+86 (0) 210 1 100 1000	hkt@hkis.com.hk	L2行情	AS13	AS13	1234567890

贵司主链接入我司HKT将军澳机房，贵就接入我司HKT将军澳机房。

贵司将通过主链收到我们南方（原滨海）主站服务器的地址；通过备线收到我们福田主站服务器的地址。

3. Connection & Gateway Application

"Gateway" is a software which SZSE provides for clients to receive the data, and clients need to apply for an account to enable that software.

Market data gateway is used to receive the real-time market data flow. File gateway is used to receive the static files which contain reference info such as security status. Applicants can find the specification of them from our website <http://www.szse.cn/cpfw/overseas/market/technical/>

Each applicant can apply for no more than 2 market data gateways (account) and 2 file gateways (account). Each gateway needs a certification to enable the account.

Please complete 'Application Form for Connect SZSE Market Data from HK-Node ', send the scanning copy with company stamp by email.

The application result will be sent out by E-mail, samples as below.

<p>您申请的行情通信网关新建及开通业务已成功办结。网关编码、IP 地址为：F000000Q0000、0.0.0.0、0.0.0.0； F000000Q0000、0.0.0.0、0.0.0.0； Your application for MDGW has finished. MDGW Code and its corresponding IP address are: F000000Q0000、0.0.0.0、0.0.0.0； F000000Q0000、0.0.0.0、0.0.0.0；</p>
<p>您申请的文件通信网关新建业务已成功办结。网关编码为：F000000X0000。 Your application for File GW has finished. The File GW Code is: F000000X0000。</p>

4. Digital Certificates Application

Applicants must apply for digital certificates for each gateway. Digital Certificates have two types: USB Key or file certificate. USB Key will be sent out by express. It should be keeping plugged in the gateway running server. File certificate can be downloaded on the gateway running server for use, and it will be sent out to the applicant by email.

For details instruction to prepare and submit the application forms, please refer to : [Digital Certificate Application.zip](#) .

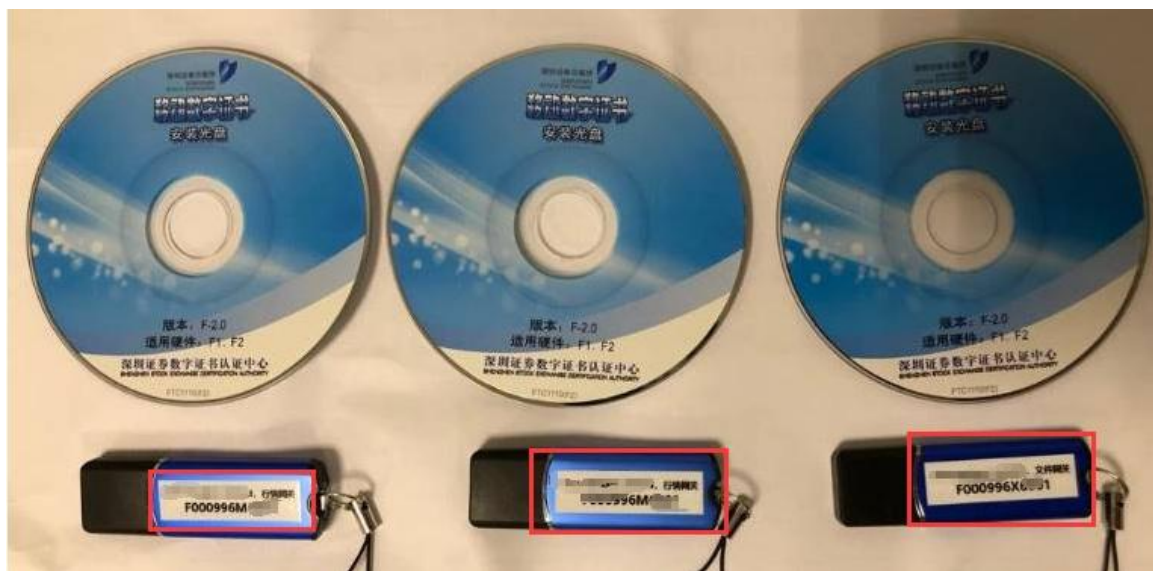
Duration: SSCC shall send out the Digital cert within 5 working days upon receipt of application forms and completion of IP address assignment.

Application Result :

● **USB Key**

Each gateway number corresponds to one EKEY (USB DISK), and the corresponding gateway number is pasted on the USB DISK. Each EKEY comes with a drive CD, the driver can also be downloaded on the website:

<http://www.szse.cn/marketServices/message/ca/index.html>



● **File Certificate**

File certificates are burned on a CD-ROM, in which there are certificate files with the gateway number as its title. A gateway corresponds to a certificate file, and the password of the certificate will be sent to the applicant's email. File certificates can be used without driver.

5. Program Download, Configuration and Program development

a) Download Gateway program

Upon receipt of the mailed EKEYS, the applicant is required to log on to the website of Shenzhen Securities Communication Co Ltd (<http://www.sccc.com>) and download the latest version of programs for MDGW, File GW & GW Monitor under the column of “客户服务” > “资料下载” > “软件下载”.

http://www.sccc.com/customize_user/dataDownload/

b) Gateway Configuration

Configure and run the gateway programs under the guide of the following documents :

Instructions for Configuring File Gateway of New Generation Trading System of SZSE

User Manual for Market Data Gateway of SZSE Trading System

at <http://www.szse.cn/cpfw/overseas/market/technical/>

c) Development

Develop the server or system to access to SZSE market data, please refer to the following documents:

Interface Specification of Data File Exchange of Shenzhen Stock Exchange 5th Trading system

Interface Specification of STEP Market Data Feed of SZSE 5th Trading System

Interface Specification of BINARY Market Data Feed of SZSE 5th Trading System

at <http://www.szse.cn/cpfw/overseas/market/technical/>

HELP

1. Read Appendix 《FAQ》

2. E-mail to: chenxi@cninfo.com.cn for help.

3. Service Hotline

Line Connection: +86-755-8866 6462

Gateway Configuration: +86-755-8866 6464

Development: +86-755-8332 2421

Other: +86-755-8399 0968

Refer to the official release of the above technical documents and other relevant documents at

<http://www.szse.cn/marketServices/technicalservice/index.html>