GUIDELINE on Direct Connection of SZSE Level-2 Market Data via SZSE HK Node

September 2026

This guideline applies to entities that intend to access Shenzhen Stock Exchange (SZSE) Level-2 Market Data directly from SZSE HK Node at TKOGC Site .

Node Address: 19 Chun Wang Street, Tseung Kwan O, Industrial Estate, Hong Kong.

All the documents mentioned in this file can be downloaded at：
http://www.szsi.cn/cpfw/overseas/market/connection/

Prerequisite:

Hold a valid license for Shenzhen Level-2 Market data
Sign the Connection agreement with SZSI

Preparation:

The dedicated line（50M~100M）to TKOGC site.

Access Application

1. Installation at TKOGC Data center

- Submit application form (Form 1-1) to SZSI to get permission to implement in the DC and finish the physical connection establishment.

2. Get the Gateway and it's Certificate

- Submitting Application Documents (Form 2 series) for Getting Market data Gateway/ File Gateway ID and its Certificate.

Note： "Gateway" is a software which SZSE provides for clients to receive the market data. Clients need to apply for an account and its certificate to enable that software.

Market data gateway (MDGW 行情网关) is used to receive the real-time market data flow. File exchange gateway (Fxclient 文件网关) is used to receive the static files which contain reference info such as security status.

Every gateway ID needs a certificate to enable. File format certificate can be downloaded on the gateway running server for use, and it will be sent out to the contact's email address in the application form by email .

❖ Prerequisite

Hold a valid license of Shenzhen Level-2 Market data

Make sure to obtain the license of distribution or internal usage of SZSE Level-2 market data from SZSI by signing the relevant license agreement before the direct connection application to SZSI.

Sign the Connection agreement with SZSI

Sign a separate connection agreement with SZSI for direct connection to HK L2 node, following is the price list for the connection services.

Service	Item	Unit Price (Per Annum)
First Set of Connection	● 2*Level 2 Market Data Gateway (MDGW) ● 2* Leased Lines/Cross connection ● 2*File Exchange Gateway	For vendor purpose: US$10,000 For end user purpose: US$30,000
Additional Connection	Level 2 Market Data Gateway (MDGW)	US$5,000
	Leased Lines/Cross connection	US$15,000
	File Exchange Gateway	US$1,000

❖ Preparation

Please refer to 'Access Solutions for Market Data Connection via SZSE HKPOP' , prepare the environment, make the decision about the connection scheme, and subscribe the leased line from a carrier.

❖ Application procedure

The new connection application has two steps. For additional Line/MDGW/File gateway applications , the following instructions are also applicable.

Step 1. Leased Line

Complete "F1-1 Application Form for Connect SZSE Market Data from HK-Node (New)" send the scanning copy with company stamp or authorized signature by email, as the carrier of HK node will ask for a construction permission to let the carriers working in, which will be released by SSCC when this application form is received and reviewed.

There will be an email notice, as below, from SSCC when the application is finished.

业务类型	线路编号	客户名称	运营商	接入地	带宽（Mbps）	深证通广域 IP 地址	用户广域 IP 地址	用户局域 IP 地址	本端 AS 号	用户端 AS 号	BGP 认证密码

Step 2. Gateway (MDGW/Fxclient)

Complete "F2 New Gateway Application " (Form 2 Series) which includes the following 3 forms, send the

scanning copy with company stamp or authorized signature by email, to apply for the MDGW / File Gateway ID and the corresponding certificate.

- F2-1 Application Form for SZSE Gateway (New)
- F2-2 深圳证券数字证书用户责任条款(Gateway User Responsibility Terms for Digital Certificate)
- F2-3 数字证书业务授权办理证明(Digital Certificate Authorisation Letter)

The applicant entity shall authorize one employee to be responsible for applying for and receiving the certificate corresponding to the gateway, and designate a dedicated email address for certificate reception.

Application Result：

The application result will be sent out by E-mail, together with a configuration example as below.

```
Your application for MDGW has finished.
[Config]
<!-- 网关 ID -->
<id>F000996M0000</id>      <!-- 网关 ID -->

 <!-- 本地证书文件名->
<cert_file>F000996M0000#0.pfx</cert_file>
<!-- 文件证书或 Ekey 密码 -->
<private_key_password>111111</private_key_password>

Corresponding IP address are: 0.0.0.0、0.0.0.0;
```

```
Your application for File Gateway has finished.

[Config]
"UserID"="F000996X0000" //文件网关号 File Gateway ID
"UserPwd"="F000996X0000" //文件网关密码 File Gateway Password
"Ekey"="F000996X0000#0.pfx" //Ekey 名称 Certificate Name
"EkeyPwd"="111111" //Ekey 密码 Certificate Password

Corresponding IP address are:  0.0.0.0、0.0.0.0
```

❖ Program Download, Configuration and Program development

a) Download Gateway program

Upon the receipt of Certs, the applicant needs to download the latest version of programs for MDGW, File GW & GW Monitor at the website of SSCC : https://biz.sscc.com/main.html#/downlist

We strongly recommend deploying the GW Monitor to facilitate more effecient operations and maintenance in the future.

b) Gateway Configuration

Configure and run the gateway programs under the guide of the Instruction/User Manual within the package of the Installation program.

You can get a English version of following documents at
http://www.szsi.cn/cpfw/overseas/market/technical/

c) Development

Develop the server or system to access to SZSE market data, please refer to the Interface Specifications at

https://www.szse.cn/marketServices/technicalservice/interface/

The English Reference can be downloaded at http://www.szsi.cn/cpfw/overseas/market/technical/

❖ Test environment

SZSE will release test data on the production line on some non-trading days (normally Saturdays) before the important changes on Trading System. There will be announcements before that kind of test on our website: http://www.szse.cn/marketServices/technicalservice/notice/

SZSE also provides a separate test environment for clients to get the test data on trading days. Clients can access the test data either via VPN or through a leased line connect to SZSE data center in Shenzhen. Apply for separate test environment, please contact SSCC for more details.

Business inquiry : +86-755-88665500 Technical inquiry: +86-755-83182222

❖ Contacts and HELP

Application procedure: szsi_mdsupport@szse.cn

Network: ssccnet@szse.cn; szsi_mdsupport@szse.cn;

Software&Development: stsv5@szse.cn; szsi_mdsupport@szse.cn;

Refer to the official release of any technical documents, notice and other relevant documents at

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