



HKEX Data Marketplace

Secure File Transfer Protocol Configuration Guide

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Document History

Version	Date of Issue	Comments
V1.0	18 Dec 2024	First distribution version.
V1.1	14 Feb 2025	1. Updated SFTP Setup Prerequisites. 2. Updated the documentation to cover the new SFTP folder organisation structure for the various data sources. 3. Added 4 Data and Folders Availability Period. 4. Added APPENDIX 1 Public Key Registration Email Template
V1.2	19 May 2025	1. Added supported key format under 2.1 Prerequisites to using SFTP – c, 2.3 How to Troubleshoot and APPENDIX 1. 2. Updated SFTP Host URL under 2.2 FileZilla Configuration / Log-on.
V1.3	13 Oct 2025	1. Updated folder structure descriptions and examples for Subscriptions under Section 3 - Folder Organisation Structure and 3.1 Subscriptions. 2. Updated Section 4 - Data and Folders Availability Period to include availability period for Subscriptions - Monthly Files.
V1.4	12 Oct 2026	1. Added Section 2.2 Register an SFTP Public Key with instructions for self-service SFTP public key registration. 2. Added supported OpenSSH public key formats and algorithms under Section 2.1 Prerequisites to using SFTP. 3. Updated troubleshooting guidance under Section 2.4 How to Troubleshoot. 4. Removed the previous public key registration email process under Appendix 1.

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1 Overview

This document describes how to set up and configure the Secure File Transfer Protocol (SFTP) option for data product delivery in [Data Marketplace](#).

2 SFTP Setup Guide

2.1 Prerequisites to using SFTP

- a. The SFTP user must be a registered user in Data Marketplace (Please refer to [Guidance & Reference Materials](#) page for registration steps).
- b. Download the necessary tools (public-private key pair generator and SFTP Client).

User may use an SFTP Client and key pair generator supporting the Secure File Transfer Protocol (SFTP) of the user's choice, such as the following:

- **Cyberduck**
- **FileZilla**

- c. Generate a public-private key pair using a key pair generator.
 - Keep the private key secure. The private key must not be entered into Data Marketplace or shared with HKEX.
 - Register only the corresponding public key in Data Marketplace by following the steps in [Section 2.2](#).

Supported Client Public Key Formats and Authentication Algorithms

Only OpenSSH-formatted public keys are supported:

Public Key Type / Prefix	Public Key Format	Authentication Algorithm(s)
ssh-ed25519	OpenSSH	ssh-ed25519
ssh-rsa	OpenSSH	rsa-sha2-256, rsa-sha2-512
ecdsa-sha2-nistp256	OpenSSH	ecdsa-sha2-nistp256
ecdsa-sha2-nistp384	OpenSSH	ecdsa-sha2-nistp384
ecdsa-sha2-nistp521	OpenSSH	ecdsa-sha2-nistp521

Other public key formats are not supported.

Server Host Key Algorithms

The SFTP server supports the following server host-key algorithms:

- rsa-sha2-256
- rsa-sha2-512
- ecdsa-sha2-nistp256
- ssh-ed25519

The SFTP client must support at least one of these algorithms to establish a connection.

2.2 Register an SFTP Public Key

- a. Go to **Settings** → **Data Delivery Destinations**, click **Add Delivery Destination** and select **SFTP (Secure File Transfer Protocol)**.

The screenshot shows the HKEX user interface. At the top, there are links for language selection (EN | 繁 | 简), a help icon, a settings icon, a shopping cart icon, and a user profile icon. Below these is a 'Settings' button. The main content area has two tabs: 'Data Delivery Destinations' (active) and 'User Settings'. Under 'Data Delivery Destinations', there is a 'Default Delivery Destination' section with a dropdown menu currently showing 'Email - user registered email address' and a 'Save' button. Below this, a red box highlights a button with a plus icon and the text '+ Add Delivery Destination'. This button opens a modal titled 'Create New Delivery Destination'. The modal has a close button (X) in the top right. It contains a 'Delivery destination type' section with the instruction 'Select how you would like to receive your data.' and a dropdown menu labeled 'Select Destination Type'. The dropdown is open, showing three options: 'AWS S3', 'Email', and 'SFTP (Secure File Transfer Protocol)', with the last option highlighted by a red box. Below the dropdown is a section titled 'Complete your delivery configuration' with the instruction 'Please fill in the configuration details for your destination type.' and a 'Name' field with a placeholder 'Name *'. At the bottom right of the modal are an information icon (i) and a 'Save and Return >' button.

- b. Enter an OpenSSH public key in the **Public Key** field. Additional public keys can be added by clicking by clicking **+ Add public key**.
- Only public keys can be registered.
 - Private keys must not be entered or shared.
- c. Enter a name for the SFTP delivery destination, then click **Validate Public Key(s)**.
- All public keys entered on the page will be validated.
 - Validation does not save any changes.

Complete your delivery configuration

Please fill in the configuration details for your destination type.

Public Key 1 *

+ Add public key

Connection Details

Use these settings to configure your SFTP connection. Refer to the [Secure File Transfer - Access Guide](#) for setup instructions.

Host ⓘ	sftp.stg.data.hkex.com.hk	📄
Port ⓘ	22	📄
Protocol ⓘ	SFTP	
Username ⓘ	bingli+30sepstg@hkex.com.hk	📄
Key file ⓘ	File path to your private key paired with the registered public key.	

Name *

Validate public key(s)

Save and Return >

- d. After all public keys have been validated successfully, click **Save and Return** to register the key(s).

SFTP Public Key

Public Key(s) Valid

Save and Return >

Public key(s) validated successfully. Click Save and Return to save your registered key(s).

Managing Registered SFTP Public Keys

Registered SFTP delivery destinations can be viewed, edited or deleted under **Settings** → **Data Delivery Destinations**.

Note: Deleting the SFTP delivery destination will remove all public keys associated with the SFTP account and disconnect any active SFTP sessions.

Default Delivery Destination

Default Delivery Destination

Email - user registered email address

▼

Save

Add Delivery Destination

SFTP

SFTP (Secure File Transfer Protocol)

Edit

Delete

2.3 FileZilla Configuration / Log-on

This guide will show a configuration example using the free SFTP application FileZilla.

- Open FileZilla and go to **File** → **Site Manager**
- Add a New Site and enter details as below:

Configuration Item	Value
Protocol	SFTP – SSH File Transfer Protocol
Host	sftp.data.hkex.com.hk
Port	22
Logon Type	Key file
User	Data Marketplace user email address
Key file	Under the Key file field, select the SSH key (Private Key) you saved earlier from Section 2.1 Prerequisites to using SFTP above

- After completing the configuration, click “Connect”.

First Connection

After the first successful connection, a **readme.txt** file will appear and remain in the SFTP root folder. The file provides information on folder structures, data delivery and file availability periods. Depending on the account’s entitlements and delivery status, data folders may not be available immediately.

Download Files

Once the relevant folders and files are available:

- Browse to the folder containing the data.

- Select and download the files.

2.4 How to Troubleshoot

If issues are encountered when connecting to the SFTP server or accessing files, consider the following:

- **Public Key Format:** Ensure the key is in the supported format (OpenSSH).
- **Private Key Selection:** Ensure the private key configured in the SFTP client corresponds to a public key registered under the same Data Marketplace account.
- **Server Host and Port:** Ensure the SFTP server host is **sftp.data.hkex.com.hk** and the port is **22**.
- **Firewall or Network Restrictions:** Ensure that no firewall, proxy or network restrictions are blocking access to the SFTP server and port
- **Server Host Key Compatibility:** Ensure the SFTP client supports at least one of the supported server host key algorithms.
- **Data Availability:** Data folders may not be available if the account does not have active entitlements or completed deliveries. Refer to readme.txt in the SFTP root folder for additional information.
- **Entitlements and Access:** Ensure the account has the required entitlements to access the requested data.

3 Folder Organisation Structure

The SFTP functionality allows users to securely download data products they are entitled to via SFTP.

The data product files will be organized in folders in the format below:

- **Subscriptions:** Arranged by “Dataset Code”^{*} under the **root** folder
- **Historical Data Orders:** Arranged by “Order ID” under the **Downloads** folder
- **Data Catalog Downloads:** Arranged by “Download Request Name + Timestamp” or “Dataset Code”^{*} + Timestamp (if no request name provided)” under the **Downloads** folder

^{*}“Dataset Code” can be found on each product page in [Data Marketplace](#).

The table below shows the default folder structure for each of these data sources:

Source	Folder Structure	Example
Subscriptions	root/[Dataset Code]/[Dataset Code] /HKEX/YYYY/MM/DD ¹	root/BAEIFOD/BAEIFOD/HKEX/2025/ 07/23
Historical Data Orders	root/Downloads/[Order_ID_DXXXXXX]	root/Downloads/Order_ID_D251234
Data Catalog Downloads	root/Downloads/[Download Name]_YYYYMMDD_HHMMSS	root/Downloads/MyDownloadRequest _20250209_214856
	If no download request name is provided: root/Downloads/[Dataset Code]_Download_YYYYMMDD_HHMMSS	root/Downloads/SHD_Download_202 50209_214905

3.1 Subscriptions

Data folders for active subscriptions are arranged alphabetically by Dataset Code at the root level on the SFTP server.

Please refer to each product page in [Data Marketplace](#) for Dataset Code information.

The folder structure will be as follows:

```

/Dataset Code
  /Dataset Code
    /HKEX
      /YYYY
        /MM
          /DD

```

Exception: applies to the following 5 Data Products only

Product Name	Dataset Code	Subscription Folder Structure
CCASS Shareholding Data <i>legacy product, to be retired on 1 Dec 2026</i>	SHD	/SHD/HKEX-DAILY- CCASS/HKEX/YYYY/MM/DD

¹ With the exception of 5 products which follows a different folder structure format:
root/[Dataset Code]/ HKEX-DAILY-*/HKEX/YYYY/MM/DD
Please refer to Section 3.1 Subscriptions for details.

Historical Full Book - Derivatives Market (Non-SOM) (CSV Format)	CFBD-NSOM	/CFBD-NSOM/HKEX-DAILY-DERIVATIVES-NON-SOM/HKEX/YYYY/MM/DD
Historical Full Book - Derivatives Market (SOM) (CSV Format)	CFBD-SOM	/CFBD-SOM/HKEX-DAILY-DERIVATIVES-SOM/HKEX/YYYY/MM/DD
Historical Full Book - Securities Market (CSV Format)	CFBC	/CFBC/HKEX-DAILY-SFOB/HKEX/YYYY/MM/DD
Securities Attribute Daily Files (CSV Format)	SSD	/SSD/HKEX-DAILY-SA/HKEX/YYYY/MM/DD

The screenshots below show examples of the SFTP folders for active subscriptions.

Remote site: /BAEIFOD/BAEIFOD/HKEX/2025/07/23

Filename	Filesize	Filetype	Last modified
..			
BAEIFOD_20250723.zip	179,808,...	zip-file	24/07/2025 11:14:12

Exception:

Remote site: /CFBC/HKEX-DAILY-SFOB/HKEX/2025/07/22

- ▼ /
 - ▼ CFBC
 - ▼ HKEX-DAILY-SFOB
 - ▼ HKEX
 - ▼ 2025
 - ▼ 07
 - 22
 - 23
 - 24
 - 25
 - 28
 - 29
 - 30
 - 31

Filename ^	Filesize	Filetype	Last modified
..			
CFBC_20250722.zip	920,093,...	zip-file	22/07/2025 20:27:17

3.2 Historical Data Orders

Orders for historical data placed on the Data Marketplace will be fulfilled under the **Downloads** folder in the SFTP server. Each order will have its own folder with the name 'Order_ID_' followed by the Order ID number for the order.

/Downloads

/[Order_ID_DXXXXXX]

The screenshot below shows an example of the SFTP folders for a Data Marketplace order.



3.3 Data Catalog Downloads

Download requests from the Data Marketplace will appear under the **Downloads** folder in the SFTP server. Each download will have its own folder, the name of the folder will depend on whether a name was entered at the time of the Data Catalog download request.

If the user provided a name for the download request, then the folder structure will be as follows:

/Downloads

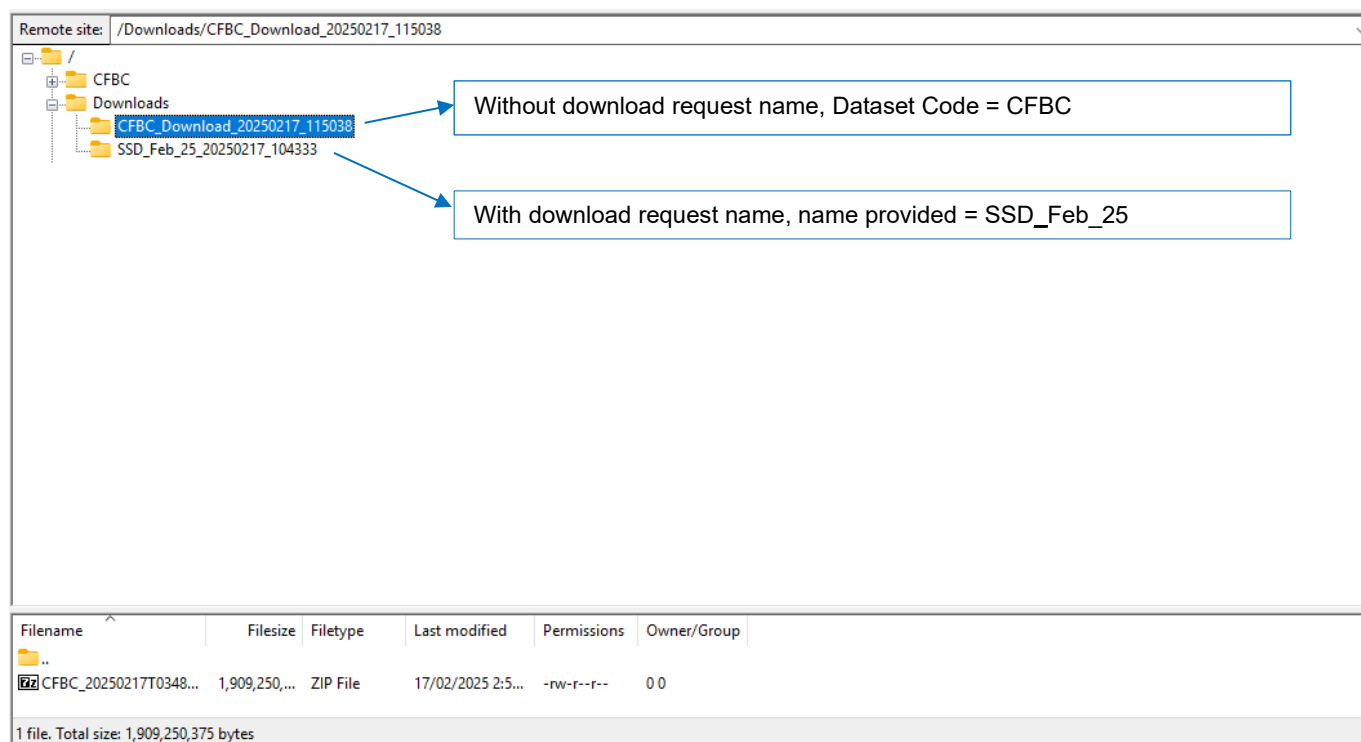
/[Download Name]_YYYYMMDD_HHMMSS

If the user did not provide a name for the download request, then the folder structure will be as follows:

/Downloads

/[Dataset Code]_Download_YYYYMMDD_HHMMSS

The screenshot below shows an example of the SFTP folders for both a download request with and without a name provided.



4 Data and Folders Availability Period

The following data and folders availability period is applied in the SFTP server:

- **Subscriptions:**
 - Daily files** are available for download for 14 days after publication.
 - Monthly files** are generally available for download until the 28th of each month after publication.
- **Historical Data Orders** become available for download for 14 days after the orders are fulfilled.
- **Data Catalog Downloads** are available for download for 14 days after the files are generated.

After the availability period, the files will automatically be removed from the SFTP server. To access a file again after 14 days, user can re-trigger a download request from the Data Product page on the [Data Marketplace](#), after which the new download will also be available for 14 days.

Should you have any questions, please contact datamarketplace@hkex.com.hk for assistance.