



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	<ol style="list-style-type: none"> Updated SFTP Setup Prerequisites. Updated the documentation to cover the new SFTP folder organisation structure for the various data sources. Added 4 Data and Folders Availability Period. Added APPENDIX 1 Public Key Registration Email Template
V1.2	19 May 2025	<ol style="list-style-type: none"> Added supported key format under 2.1 Prerequisites to using SFTP – c, 2.3 How to Troubleshoot and APPENDIX 1. Updated SFTP Host URL under 2.2 FileZilla Configuration / Log-on.
V1.3	13 Oct 2025	<ol style="list-style-type: none"> Updated folder structure descriptions and examples for Subscriptions under Section 3 - Folder Organisation Structure and 3.1 Subscriptions. Updated Section 4 - Data and Folders Availability Period to include availability period for Subscriptions - Monthly Files.

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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).
- c. The SFTP user will need to generate a public-private key pair using a key pair generator.

Public key algorithms: the algorithms that the server will accept for host key authentication are rsa-sha2-256, rsa-sha2-512, ecdsa-sha2-nistp256 or ssh-ed25519.

Public key format: OpenSSH formatted key is accepted. Other formats are not supported.

- d. Send an email to datamarketplace@hkex.com.hk with the public key information for account SFTP entitlement. Please refer to [APPENDIX 1](#) for a Public Key Registration Email Template.

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

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

2.2 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 2.1 Prerequisites to using SFTP above

- After the configuration click “Connect”
- Verify File Transfer
 - Once connected, you should see the files available on the server
- Download: Select and download the files you need

2.3 How to Troubleshoot

If you face issues, consider the following:

- **Check Key Format:** Ensure the key is in the supported format (OpenSSH)
- **Firewall/Port Issues:** Ensure no firewall or port restrictions are blocking the SFTP port (22)
- **Permissions:** Verify that you have the required permissions to access the files

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

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.

Source	Folder Structure	Example
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_20250209_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	SHD	/SHD/HKEX-DAILY-CCASS/HKEX/YYYY/MM/DD
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

- ▼ /
- ▼ BAEIFOD
- ▼ BAEIFOD
- ▼ HKEX
- ▼ 2025
- ▼ 07
- 23
- 24
- 25
- 28
- 29
- 30
- 31

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.

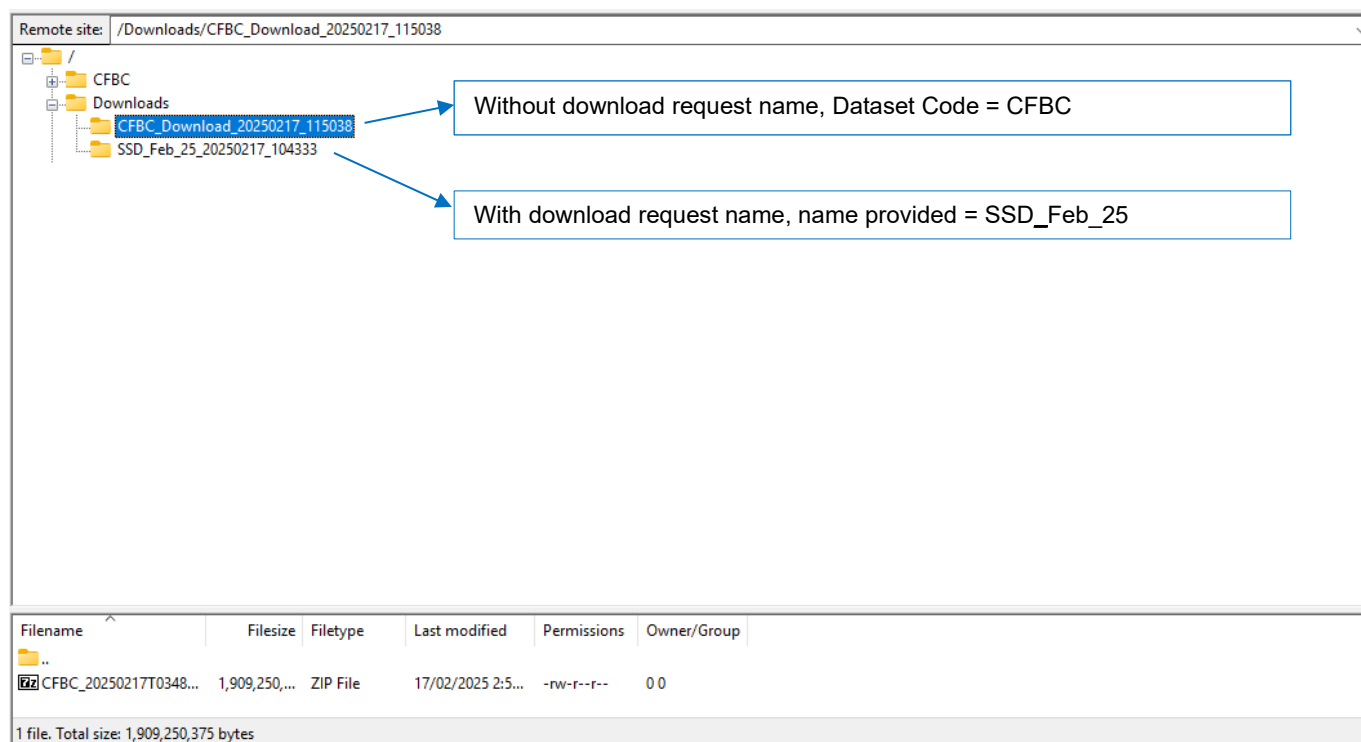
If the user provided a name for the download request, then the folder structure will be as follows:

```
/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.

APPENDIX 1

Public Key Registration Email Template

To: *datamarketplace@hkex.com.hk*

Subject: *SFTP Public Key Registration Request*

Body:

Dear HKEX Data Marketplace Support team,

Please assist to register below public key for account SFTP entitlement.

- *Data Marketplace Account: <User's Email Address>*
- *SFTP Public Key*: <Paste your public key here>*

Regards,

XXX

** Please note only OpenSSH-formatted public key is supported.*