Accessing BX Historical TotalView-ITCH Data via SFTP

To access BX Historical TotalView-ITCH Data via SFTP, simply connect to the ITCHData SFTP Server using your favorite SFTP client, or custom developed software using the following information:

Address : **sftp://itchdata.nasdaq.com**
Port : **21** *(default)*
Username : Your BX Historical TotalView-ITCH Account Username with '@bxitch' at the end
Password : Your BX Historical TotalView-ITCH Account Password

You can also access the ITCHData SFTP Server via a web browser using the following URL format: **sftp://username:password@itchdata.nasdaq.com**

When you connect to ITCHData SFTP Server, you should see the following sub- directory file folders:

SFTP Sub-Directory	Version of Historical ITCH Data	Date Range
BXITCHFiles_v5	BX TotalView-ITCH 5.0	Most recent three months, beginning April 8, 2014
BXITCHFiles_v41	BX TotalView-ITCH 4.1	Most recent three months, beginning May 3, 2010 through September 26, 2014
BXITCHFileArchives_v41	BX TotalView-ITCH 4.1	Files three months or older dating back to May 3, 2010 Note: This sub-directory will be created on or about August 2, 2010.
BXITCHFiles_v4	BXTotalView-ITCH 4.0	Most recent three months through July 30, 2010 Note: This directory will be deleted on or about August 2, 2010.
BXITCHFilesArchive_v4	BXTotalView-ITCH 4.0	Files that are three months or older Date range: July 1, 2009 to May 7, 2010

SFTP Sub-Directory	Version of Historical ITCH Data	Date Range
BXITCHFilesArchive_v4f	BX TotalView-ITCH 4.0f	July 20, 2009 to August 31, 2009. Note: The TotalView-ITCH 4.0f files include flash / display indicator on order messages. NASDAQ OMX only supported flash orders for limited time period during summer of 2009.

Within these sub-directories, the files will use the following naming convention:

For BX TotalView-ITCH 5.0, BX TotalView-ITCH 4.1, BX TotalView-ITCH 4.0 and BX TotalView-ITCH 4.0f files:

SMMDDYY-v#-bx.txt.gz
S : a prefix which identifies the file as "Soup File"
MM : two digit month parameter
DD : two digit date parameter
YY : two digit year parameter
v : prefix to identify the version number
: Version number of the BX TotalView-ITCH data formats being accessed; 50 = BX TotalView-ITCH 5.0; 41 = BX TotalView-ITCH 4.1; 4 = BX TotalView-ITCH 4.0; 4f = BX TotalView-ITCH 4.0f
bx: BX to denote trading venue associated with the file

Example: If you want to download a file for BX ITCH Data version 5.0 from May 31, 2014, you should download the file named **S053110-v50-bx.txt.gz.** If you want to download a file for BX ITCH Data version 4.0 from July 20, 2013, you should download the file named **S072013-v41-bx.txt.gz.**   Please note that the file extension ".gz" indicates that NASDAQ OMX used the gzip standard for data compression.

Please note that the firms should use the BinaryFile protocol to process the BX Historical Totalview-ITCH files.

If you are experiencing problems accessing the BX Historical TotalView-ITCH product, please contact Clientsuccess@nasdaq.com.