

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 dataproducs@nasdaq.com.