

Accessing NASDAQ Historical TotalView-ITCH Data via SFTP

To access NASDAQ Historical TotalView-ITCH Data via SFTP, simply connect to 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 NASDAQ Historical TotalView-ITCH Account Username

Password : Your NASDAQ Historical TotalView-ITCH Account Password

You can also access 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 sub-directory file folders:

SFTP Sub-Directory	Version of Historical ITCH Data	Date Range
ITCHFiles_v5	Raw Data Formats: TotalView-ITCH 5.0 Data File Format:	Most recent three months, beginning April 8, 2014
NOIIFiles_v5	Raw Data Formats: TotalView-ITCH 5.0 NOII, timestamp and system event messages (Types "I", "T" and "S") only Data File Format: BinaryFile	Most recent three months, beginning April 8, 2014
ITCHFiles_v41	Raw Data Formats: TotalView-ITCH 4.1 Data File Format:	Most recent three months, beginning May 3, 2010
ITCHFilesArchives_v41	Raw Data Formats: TotalView-ITCH 4.1 Data File Format: BinaryFile	Files three months or older dating back to May 3, 2010 Note: This sub-directory will be created on or about August 2, 2010.

SFTP Sub-Directory	Version of Historical ITCH Data	Date Range
NOIIFiles_v41	Raw Data Formats: TotalView-ITCH 4.1 NOII, timestamp and system event messages (Types "I", "T" and "S") only Data File Format: BinaryFile	Most recent three months, beginning May 3, 2010
NOIIFileArchives_v41	Raw Data Formats: TotalView-ITCH 4.1 NOII, timestamp and system event messages (Types "I", "T" and "S") only Data File Format: BinaryFile	Files three months or older dating back to May 3, 2010 Note: This sub-directory will be created on or about August 2, 2010.
ITCHFiles_v4	Raw Data Formats: TotalView-ITCH 4.0 Data File Format: BinaryFile	Most recent three months through May 31, 2010 Note: This directory will be deleted on or about August 2, 2010.
ITCHFilesArchive_v4	Raw Data Formats: TotalView-ITCH 4.0 Data File Format:	Files from January 12, 2009 to May 7, 2010
ITCHFiles_NOII	Raw Data Formats: TotalView-ITCH 4.0 – NOII, timestamp and system event messages (Types "I", "T" and "S") only Data File Format: BinaryFile	Most recent three months through May 31, 2010 Note: This directory will be deleted on or about August 2, 2010.
NOIIFileArchives_v4 (New Directory Name as of May 3, 2010)	Raw Data Formats: TotalView-ITCH 4.0 – NOII, timestamp and system event messages only Data File Format: BinaryFile	Files from January 12, 2009 to May 7, 2010

SFTP Sub-Directory	Version of Historical ITCH Data	Date Range
ITCHFilesArchive_v4f	Raw Data Formats: TotalView-ITCH 4.0f Data File Format: BinaryFile	June 15, 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.
ITCHFilesArchive_v3	Raw Data Formats: TotalView-ITCH 3.0 Data File Format:	Historical TotalView-ITCH files from August 13, 2007 to January 16, 2009
ITCHFilesArchive_v2	Raw Data Formats: TotalView-ITCH 2.0 Data File Format:	Historical ITCH data prior to August 17, 2007

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

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

SMMDDYY-v#.txt.gz

S : a prefix which identifies the file as "SoupFile" or "BinaryFile"

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 TotalView-ITCH data formats being accessed; 50 = NASDAQ TotalView-ITCH 5.0; 41 = NASDAQ TotalView-ITCH 4.1; 4 = NASDAQ TotalView-ITCH 4.0; 4f = NASDAQ TotalView-ITCH 4.0f

Example: If you want to download a file for ITCH Data version 5.0 from May 28, 2014, you should download the file named **S052814-v50.txt.gz**.

If you want to download a file for ITCH Data version 4.0 from June 30, 2009, you should download the file named **S063009-v4.txt.gz**. Please note that the file extension ".gz" indicates that NASDAQ OMX used the gzip standard for data compression. For details on this compression standard, please refer to <http://www.gzip.org/>.

Please note that the firms should use the [BinaryFile protocol](#) to process the TotalView-ITCH 5.0, TotalView-ITCH 4.1, TotalView-ITCH 4.0 and TotalView-ITCH 4.0f files.

For the NOII only data file using TotalView-ITCH 5.0, TotalView-ITCH 4.1, TotalView-ITCH 4.0:

SMMDDYY-v#-NOII.txt.gz

S : a prefix which identifies the file as "SoupFile" or "BinaryFile"

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 TotalView-ITCH data formats being accessed; 50 = NASDAQ TotalView-ITCH 5.0; 41 = NASDAQ TotalView-ITCH 4.1; 4 = NASDAQ TotalView-ITCH 4.0

NOII: Indicates that the data file contains only Net Order Imbalance Indicator and related data.

Example: If you want to download a file for NOII Data version 4.1 from May 28, 2010, you should download the file named **S052810-v41-NOII.txt.gz**.

If you want to download a file for ITCH Data version 4.0 from June 30, 2009, you should download the file named **S063009-v4-NOII.txt.gz**. Please note that the file extension ".gz" indicates that NASDAQ OMX used the [gzip](#) standard for data compression.

Please note that the NOII data files contain the following message types from the [TotalView-ITCH 5.0](#), [TotalView-ITCH 4.1](#) and [TotalView-ITCH 4.0](#) data feed formats:

- Net Order Imbalance Indicator (Type "I")
- Timestamp – Seconds (Type "T")
- System Event (Type "S")

Because the NOII file is a subset of the full TotalView-ITCH data set, firms should use the [BinaryFile protocol](#) to process the NOII data files.

For older versions of the TotalView-ITCH files:

SMMDDYY-v#.zip

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 TotalView-ITCH data formats being accessed (allowable versions are "2" or "3").

Example: If you want to download a file for ITCH Data version 2 from June 3rd, 2007, you should download the file named **S060307-v2.zip**.

Please note that firms should use the [SoupFile protocol](#) to process the TotalView-ITCH 3.0 and TotalView-ITCH 2.0 files.

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