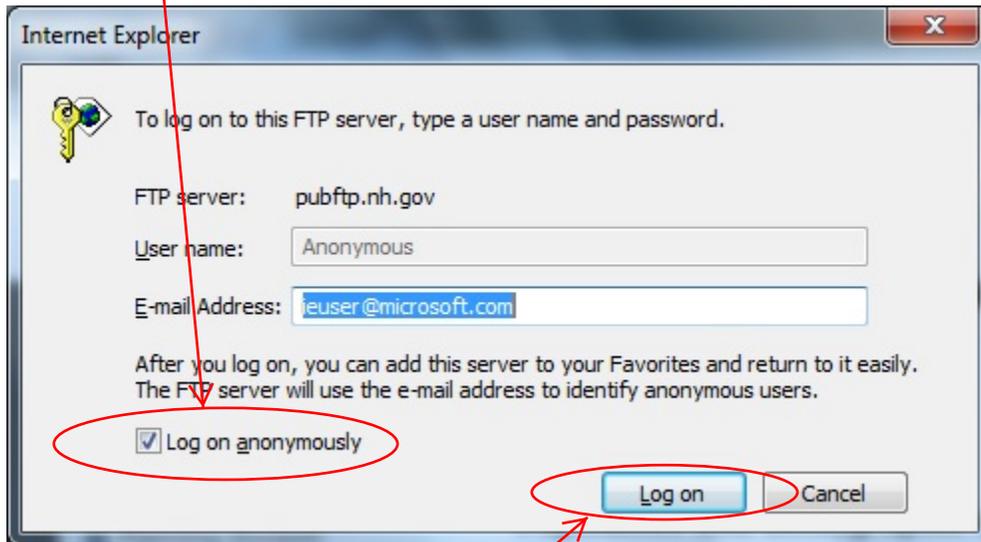The census block data zipped shape file is accessed from an FTP server. When you click on the link to access the file, you should receive a log on prompt:

Click on the "Log on anonymously" check box and the form should automatically fill in:

You should now be able to click the Log on button and access the file to open, download or save.