

Nasdaq Data-On-Demand

FAQ

What is Nasdaq Data-on-Demand?

A: The **NASDAQ DATA-ON-DEMAND** service allows customers to retrieve custom U.S. Level 1 trade and quote information (for Reg NMS securities) when they need it, without having to build expensive interfaces to real-time feeds or other complex technical/infrastructure solutions.

What data will be available?

A: Nasdaq Data-On-Demand currently provides access to Level 1 data from the U.S. equity market for Reg NMS securities. This includes all Level 1 trade and quote information for Nasdaq-, NYSE-, NYSE-AMEX, OTCBB and OTC Market-listed securities dating back to January 1, 2008.

This current data set will be available on a T+1 basis

What are the benefits of NASDAQ Data-On-Demand?

- A:**
- Lower your costs of storing and consuming Level 1 data through easy access and delivery of specific trade and quote information – get only the data you need, when you need it.
 - Facilitate the building of custom front-end applications (such as Nasdaq's Market Replay) for integration into proprietary trading or market data applications.
 - Validate historical data for compliance or legal purposes.
 - Access the data you need to automate the back-testing of trading algorithms.
 - Efficient way to access a high-quality and extremely reliable source of historical Level 1 data.
 - Acts as an outsourced, back-up solution for Level 1 data, significantly reducing costs for storing this information internally.
 - Simplify bulk data and growth impediments to data infrastructure while increasing technical transparency for current customers.

Is there a limit to the amount of data I can request at one time?

A: Yes. There is a limit to the amount of data that a user can request at one time. The limits are as follows:

- Maximum of 50 symbols can be queried over maximum one year interval for Trades for an Async Job.
- Maximum of 10 symbols can be queried over maximum one year interval for Quotes for an Async Job.
- A RESTful API call can be made to request data for the past 14 days.

How can customers retrieve the data?

A: The data can be retrieved using CSV for easy analysis in Microsoft Excel or other programs. It will also be available via RESTful interface over HTTPS. Code samples for retrieving the data are available in a variety of languages and technologies, including shell, Python, Javascript, C#, Java.

The data can also be accessible via SFTP.

Will this data be made available in the raw format?

A: No, raw SIP formats will not be supported as we have normalized this information.

Are firms responsible for the Level 1 delayed administration fees?

A: No. Any professional firm that is requesting this information will NOT be liable for the Level 1 administration fees as the data is available end of day.

Can a firm integrate Data-On-Demand with their current systems?

A: Absolutely. The API is very flexible, very easy to use and highly standardized. For example, a customer can write an application that retrieves the data using only three lines of code – and those three lines can be copied from the web site. Imbedding this into your application has never been easier.

What are the Market Center Codes?

A: Market Center Codes are provided below:

MARKET CENTER	CODE	MARKET CENTER	CODE
BATS Exchange Inc. (BATS)	Z	Investors Exchange Group (IEX)	V
BATS Y-Exchange Inc. (BYX)	Y	Nasdaq BX (NQBX)	B
CBOE Stock Exchange (CBSX)	W	Nasdaq PSX (NQPX)	X
Chicago Stock Exchange (CHXE)	M	National Stock Exchange (CINN)	C
EDGA Exchange Inc. (EDGA)	J	NYSE AMEX (Amex)	A
EDGX Exchange Inc. (EDGX)	K	NYSE Arca (ARCX)	P
Financial Industry Regulatory Authority (FINRA/ADFN)	D	NYSE Euronext (NYSE)	N
International Securities Exchange (ISEG)	I	The Nasdaq Stock Market LLC (NSDQ)	Q, T
		OTCBB	U

What specifications should be used to interpret data?

A: Nasdaq Data-on-Demand follows UTP and CTA specifications dependent on Market Center.

- UTP Specification should be accessed [here](#)
- CTA Specification should be accessed [here](#)

How can I find more information?

A: For a list of endpoints with request and response structures, please visit:

<https://dataondemand.nasdaq.com/docs/>.

For questions about Nasdaq data products, please contact [Nasdaq Global Information Services](#) at +1 301 978 5307.

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2381-Q19