

# Nasdaq Data-On-Demand

## Access Historical Data in Seconds

**Nasdaq Data-On-Demand<sup>SM</sup> provides access to historical tick data for the full range of U.S. exchange-traded equities.**

### Approach to Best-in-Class Historical Data

Historical tick has become increasingly important for research, strategy backtesting and internal data verification, however, collecting and storing such large data sets requires substantial infrastructure and resources. Nasdaq Data-on-Demand is designed to eliminate these infrastructure and resourcing obstacles by providing a tool with industry leading APIs to ingest and analyze market data.

Data-On-Demand consolidates Best Bid and Best Offer (BBO), and Last Sale information from the U.S. equity markets. It is available just after market close. The service is accessible via API. Additional file services are also available to help provide summary level information on the market and ease of integration and analysis in programs such as Microsoft Excel.

### Specific Use Cases

Data-On-Demand gives customers a way to select subsets of data with pinpoint accuracy. Instead of combing through very large sets of historical tick data, users are able to select and obtain very specific data sets on-demand, for almost instant analysis.

#### The product is designed to:

- Lower the cost of storing and consuming Level 1 data
- Allow access to the Level 1 data you need, when you need it
- Facilitate building of custom front-end applications for your trading or market data applications
- Validate historical data for compliance or legal purposes
- Automate back-testing of trading algorithms
- Provide an outsourced, back-up solution for Level 1 data

For more  
information

Contact [datasales@nasdaq.com](mailto:datasales@nasdaq.com)  
for more information.

## Data Points

- Access consolidated quote and trade data as well as end-of-day, VWAP and other summarized trade data
- Data details are provided within the API Documentation. To view the API Documentation go to <https://dataondemand.nasdaq.com/docs/>
- Data is available on a T+1 basis
- Historical data is available back to January 2008

## Access Options

- Simplified API Access
- Reference the API Documentation for details. Access the API documentation here <https://dataondemand.nasdaq.com/docs/>
- Nasdaq Data-On-Demand is available via a web-based API that expands access capabilities to users by allowing easy access to specific data points
- Data is also available in plain text (CSV) files for easy integration and analysis in programs such as Microsoft Excel
- For an alternative view into Level 1 data firms may also be interested in Market Replay, which can be viewed here <https://data.nasdaq.com/MR.aspx>

## Agreements & Forms

To order this data, product firms must submit the appropriate documentation and receive prior approval from Nasdaq:

- Data Feed Request Form - Required for all firms. To access the data feed request form go to <http://www.nasdaqtrader.com/Content/AdministrationSupport/AgreementsData/datafeedrequest.pdf>
- Nasdaq Global Data Agreement - Required for all firms prior to initiation of the first Nasdaq data service only. To access the Nasdaq global data agreement go to <http://www.nasdaqtrader.com/content/AdministrationSupport/AgreementsData/globaldataagreement.pdf>