Nasdaq Data Link Files

Guidelines

02 Mar 2026

Document History

Revision	Published	Author(s)	Summary of Changes
1.0	2026 03 02	Nasdaq	First revision.

Table of Contents

Summary

This document outlines the main product features, intended use, and user setup. In this document, customers will find access details and support features for the Nasdaq Data Link Files (NDLF) platform. Specifically, it provides a comprehensive overview of the platform structure, ensuring users understand the hierarchy and organization of data within the system.

Detailed sections on access management explain authentication protocols, user permissions, and security standards to ensure safe and authorized entry. The guide also details file mapping processes, offering step-by-step instructions for effective data integration and retrieval. Additionally, users will find other essential information, including best practices, system requirements, and available support channels to ensure a seamless experience.

Overview

Nasdaq Data Link Files is a solution for file delivery. The platform supports Nordic and Baltic Exchange data files as well as Other data files falling under the scope of European Data.

Nasdaq Data Link Files represents a robust solution that combines secure user authentication process and SFTP file access that is widely used in the market.

Files will be accessible via any recognizable SFTP file transfer applications(Filezilla, WinSCP etc.). The primary advantage of utilizing an SFTP-based solution is its ability to ensure the secure and compliant transfer of sensitive data. By leveraging strong encryption protocols, it protects information from unauthorized access during transit, safeguarding data integrity. Additionally, SFTP enhances operational efficiency through its high reliability and support for automated workflows, ensuring seamless and dependable integration into critical business processes without the need for manual intervention.

The platform does not independently generate files; instead, all data originates from various upstream source systems. Consequently, any modifications to these source systems may result in corresponding changes to the file structure or content. Please note that all source-related updates are formally communicated via IT Notices (URL: https://www.nasdaq.com/european-markets/it-notices).

Users will be utilizing a secure login via Nasdaq Data Link featuring multi-factor authentication for enhanced security. Multi-factor authentication (MFA) significantly strengthens security by establishing a critical layer of defense that extends beyond traditional passwords. This multi-layered approach ensures compliance with rigorous industry standards, thereby protecting organizational integrity.

Technical Setup

Customer onboarding

1.   **SFTP**

Required software: Filezilla, WinSCP (or other SFTP application)*

To access Nasdaq Data Link Files, customers will need to use one of the software applications supporting SFTP Access. Public key associated with the user email is required to establish a connection.

Host: sftp.data.nasdaq.com   Port 22

Logon type: Key file

User: user email address

Detailed step-by-step user setup instructions are available in *SFTP User setup guide*.

2.   **Nasdaq Data Link**

Authentication methods: Okta Verify, Google Authenticator

As a part of user setup process, all active users will need to setup a profile on https://data.nasdaq.com/

Any new users requiring access, should contact DataEurope@nasdaq.com.

Once the user is enabled, welcome email is received. Users should follow the instructions and setup Nasdaq Data Link account with 2-Factor authentication.

Upon login, users should update their account by selecting person icon (▲) and select **Account Settings**.

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* Nasdaq or any of its affiliates has no commercial, financial, or other interest in the third-party SFTP software we suggest for file transfers. Any recommendation is provided solely because the software is considered user-friendly
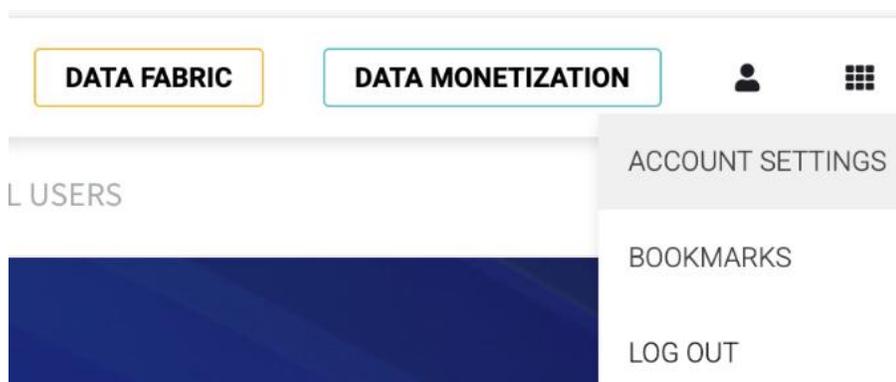
From the "Your Profile" page, choose SFTP Settings.

Using this option, customers can add the public key and this way connect Nasdaq Data Link profile with the SFTP connection.

Detailed step-by-step Nasdaq Data Link user profile update instructions are available in *SFTP User setup guide.*

Data Contents

Various Market data files are being made available via Nasdaq Data Link Files platform. NDLF is not producing any files by itself. All the files are generated by various source systems. This means that when source systems producing the files are changing, it is possible that files are changing accordingly. Also, all these source related changes are being informed via IT Notices.

Link: https://www.nasdaq.com/european-markets/it-notices

3.   Types of Data files

- Nordic and Baltic Exchange data files
- Other market data files

4.   Environments

- Only Production files are available in Nasdaq Data link Files
- There is no external UAT environment available for this platform

5.   File format and product specifications

Files on Nasdaq Data Link Files are available in the following format:

- CSV
- TIP
- ITCH

For the TIP message content, please see the TIP specifications available at the "Technical information" section on this page:

https://www.nasdaq.com/solutions/technical-information-genium-consolidated-feed-gcf

For the ITCH message content (historical files), please see the *Data Feed specifications* available at the "Technical information" section on this page:

https://www.nasdaq.com/solutions/inet-nordic-protocol-specifications

6.   Holiday Calendar

File delivery schedules are directly aligned with the operating calendars of the respective underlying markets. Since files originate from specific exchange systems, their availability will strictly adhere to the holiday schedule of that market.

7. Folder Structure

In Nasdaq Data Link SFTP files are organized into Product and Date folders. The following folder structure will apply in SFTP:

/<product>/<date>/<file>

Where:

Product – name of the file or file group

Date – date in YYYY-MM-DD format

File – file name (.csv or .tip format)

Reference to the Folder (Product) and File mapping is available in Appendix A of this document.

Service Support

Support

First Line Support

Available on trading days:

Between 07:00 – 18:30 CET

Tel. +46 8 405 7700, EMO@nasdaq.com

For Nasdaq Data Link and SFTP access related questions:

Client Success Team, ClientSuccess@nasdaq.com

For user access management, please contact:

European Data Products: DataEurope@nasdaq.com

Availability

System hours on trading days are:

Between 06.30 - 23.30 CET

Appendix A

Folder	File
LBMA_Delayed_weekly/	LBMA_Delayed_Total_Weekly_Vol.csv
LBMA_daily/	LBMA_VIPT_XPD.csv
LBMA_daily/	LBMA_VIPT_XAU.csv
LBMA_daily/	LBMA_Daily_OptionsStrike.csv
LBMA_daily/	LBMA_VIPT_XAG.csv
LBMA_daily/	LBMA_Total_Daily_Vol.csv
LBMA_daily/	LBMA_Open_Vol.csv
LBMA_daily/	LBMA_Open_OptionsStrike.csv
LBMA_daily/	LBMA_VIPT_XPT.csv
LBMA_daily/	LBMA_Open_LLD_VIPT_Vol.csv
LBMA_daily/	LBMA_Daily_ShortDated_OptionsStrike.csv
LBMA_daily/	LBMA_Open_ShortDated_OptionsStrike.csv
LBMA_weekly/	LBMA-i_Total_Weekly_Vol.csv
LBMA_weekly/	LBMA-i_Open_Weekly_Vol.csv
LBMA_weekly/	LBMA_Total_Weekly_Vol.csv
LBMA_weekly/	LBMA_Open_Weekly_Vol.csv
LBMA_weekly/	LBMA_Weekly_LLD_VIPT_Vol.csv
IAI_ClosingAuction_Equity/	IAI_ClosingAuction_Equity.csv
IAI_Concentration_Equity/	IAI_Concentration_Equity.csv
IAI_General_Retail_Derivatives/	IAI_General_Retail_Derivatives.csv
IAI_Domicile_Equity/	IAI_Domicile_Equity.csv
IAI_HFI_Equity/	IAI_HFI_Equity.csv
IAI_General_Retail_Equity/	IAI_General_Retail_historical.csv
IAI_General_Retail_Equity/	IAI_General_Retail.csv
IAI_ActivityIndicator_Retail/	IAI_ActivityIndicator_Retail.csv
Baltic_CSD/	CSD_CorporateActions_delta.csv
Baltic_CSD/	CSD_Instruments_active.csv
Baltic_CSD/	CSD_Instruments_delta.csv
Baltic_CSD/	CSD_Issuers_active.csv
Baltic_CSD/	CSD_Issuers_delta.csv
Baltic_EOD	XLIT_Bond_Close2.tip
Baltic_EOD	XLIT_Stock_Close2.tip
Baltic_EOD	XRIS_Bond_Close2.tip
Baltic_EOD	XRIS_Stock_Close2.tip
Baltic_EOD	XTAL_Bond_Close2.tip
Baltic_EOD	XTAL_Stock_Close2.tip
Baltic_EOD	XLIT_EquityRelated_Close2.tip
Baltic_EOD	XLIT_EquityRelated_BasicData.tip
Baltic_EOD	XTAL_Bond_BasicData.tip
Baltic_EOD	XLIT_Bond_BasicData.tip
Baltic_EOD	XRIS_Bond_BasicData.tip
Baltic_EOD	XLIT_Stock_BasicData.tip
Baltic_EOD	XRIS_Stock_BasicData.tip
Baltic_EOD	XTAL_Stock_BasicData.tip
INET_Ref_Data	Baltic_Equity_RefData.tip
INET_Ref_Data	ICE_Bond_RefData.tip
INET_Ref_Data	Index_RefData.tip
INET_Ref_Data	Nordic_Equity_RefData.tip
Nordic_Derivatives_EOD	XCSE_Deriv_Close2.tip
Nordic_Derivatives_EOD	XHEL_Deriv_Close2.tip
Nordic_Derivatives_EOD	XSTO_Deriv_Close2.tip
Nordic_Derivatives_EOD	NOMX_Deriv_Close2.tip
Nordic_Derivatives_EOD	NOMX_Deriv_BasicData.tip
Nordic_Derivatives_EOD	XCSE_Deriv_BasicData.tip
Nordic_Derivatives_EOD	XHEL_Deriv_BasicData.tip

Nordic_Derivatives_EOD	XSTO_Deriv_BasicData.tip
Nordic_Derivatives_EOD	XPAN_Deriv_Close2.tip
Nordic_Derivatives_EOD	XPAN_Deriv_BasicData.tip
Nordic_Derivatives_EOD	Deriv_CBF_BasicData.tip
Nordic_Derivatives_EOD	Deriv_CBF_Close2.tip
Nordic_Equity_EOD	XSTO_Stock_Close2.tip
Nordic_Equity_EOD	XCSE_Stock_Close2.tip
Nordic_Equity_EOD	XHEL_Stock_Close2.tip
Nordic_Equity_EOD	XICE_Stock_Close2.tip
Nordic_Equity_EOD	XCSE_EquityRelated_Close2.tip
Nordic_Equity_EOD	XHEL_EquityRelated_Close2.tip
Nordic_Equity_EOD	XSTO_EquityRelated_Close2.tip
Nordic_Equity_EOD	XICE_EquityRelated_Close2.tip
Nordic_Equity_EOD	XCSE_EquityRelated_BasicData.tip
Nordic_Equity_EOD	XCSE_Stock_BasicData.tip
Nordic_Equity_EOD	XHEL_EquityRelated_BasicData.tip
Nordic_Equity_EOD	XHEL_Stock_BasicData.tip
Nordic_Equity_EOD	XICE_EquityRelated_BasicData.tip
Nordic_Equity_EOD	XICE_Stock_BasicData.tip
Nordic_Equity_EOD	XSTO_EquityRelated_BasicData.tip
Nordic_Equity_EOD	XSTO_Stock_BasicData.tip
Nordic_Equity_EOD	XCSE_EquityRelated_Extended_Close2.tip
Nordic_Equity_EOD	XHEL_EquityRelated_Extended_Close2.tip
Nordic_Equity_EOD	XSTO_EquityRelated_Extended_Close2.tip
Nordic_Equity_EOD	XSAT_Stock_Close2.tip
Nordic_Equity_EOD	XSAT_Stock_BasicData.tip
Nordic_Fixed_Income_EOD	XCSE_Bond_Close2.tip
Nordic_Fixed_Income_EOD	XHEL_Bond_Close2.tip
Nordic_Fixed_Income_EOD	XSTO_Bond_Close2.tip
Nordic_Fixed_Income_EOD	XICE_Bond_Close2.tip
Nordic_Fixed_Income_EOD	XCSE_BondDeriv_Close2.tip
Nordic_Fixed_Income_EOD	NOMX_BondDeriv_Close2.tip
Nordic_Fixed_Income_EOD	XSTO_BondDeriv_Close2.tip
Nordic_Fixed_Income_EOD	NOMX_BondDeriv_BasicData.tip
Nordic_Fixed_Income_EOD	XCSE_BondDeriv_BasicData.tip
Nordic_Fixed_Income_EOD	XHEL_Bond_BasicData.tip
Nordic_Fixed_Income_EOD	XICE_Bond_BasicData.tip
Nordic_Fixed_Income_EOD	XSTO_BondDeriv_BasicData.tip
Nordic_Fixed_Income_EOD	XSTO_Bond_BasicData.tip
Nordic_Fixed_Income_EOD	XCSE_Bond_BasicData.tip
ICE_Fixed_Income_EOD	XICE_Bond_Close2.tip
ICE_Fixed_Income_EOD	XICE_Bond_BasicData.tip
Nordic_FX_Fixing	Nordic_FX_Fixing.tip
Nordic_Basicdata_Derivatives	NOMX_Deriv_BasicData.tip
Nordic_Basicdata_Derivatives	XCSE_Deriv_BasicData.tip
Nordic_Basicdata_Derivatives	XHEL_Deriv_BasicData.tip
Nordic_Basicdata_Derivatives	XSTO_Deriv_BasicData.tip
Nordic_Basicdata_Derivatives	XICE_Deriv_BasicData.tip
Nordic_Basicdata_Derivatives	XPAN_Deriv_BasicData.tip
Nordic_Basicdata_Derivatives	Deriv_CBF_BasicData.tip
Nordic_Basicdata_Equities	XCSE_EquityRelated_BasicData.tip
Nordic_Basicdata_Equities	XCSE_Stock_BasicData.tip
Nordic_Basicdata_Equities	XHEL_EquityRelated_BasicData.tip
Nordic_Basicdata_Equities	XHEL_Stock_BasicData.tip
Nordic_Basicdata_Equities	XICE_EquityRelated_BasicData.tip
Nordic_Basicdata_Equities	XICE_Stock_BasicData.tip
Nordic_Basicdata_Equities	XSTO_EquityRelated_BasicData.tip
Nordic_Basicdata_Equities	XSTO_Stock_BasicData.tip
Nordic_Basicdata_Equities	XSAT_Stock_BasicData.tip

Nordic_Basicdata_FixedIncom	NOMX_BondDeriv_BasicData.tip
Nordic_Basicdata_FixedIncom	XCSE_BondDeriv_BasicData.tip
Nordic_Basicdata_FixedIncome	XHEL_Bond_BasicData.tip
Nordic_Basicdata_FixedIncom	XICE_Bond_BasicData.tip
Nordic_Basicdata_FixedIncom	XOMF_Bond_BasicData.tip
Nordic_Basicdata_FixedIncom	XSTO_BondDeriv_BasicData.tip
Nordic_Basicdata_FixedIncom	XSTO_Bond_BasicData.tip
Nordic_Basicdata_FixedIncom	XCSE_Bond_BasicData.tip
Spotlight_Basicdata	XSAT_Stock_BasicData.tip
Spotlight_EOD	XSAT_Stock_Close2.tip
Spotlight_EOD	XSAT_Stock_BasicData.tip
CAADS	CAADS_FULL_DAY.tip
Nordic_Index_EOD	Nordic_Index_EOD.tip
BondAnalytics	BondAnalytics.tip
Baltic_Basicdata_FixedIncome	XTAL_Bond_BasicData.tip
Baltic_Basicdata_FixedIncome	XLIT_Bond_BasicData.tip
Baltic_Basicdata_FixedIncome	XRIS_Bond_BasicData.tip
BalticFunds_DailyPrices	BalticFunds_DailyPrices.txt
BalticFunds_PriceUpdates	BalticFunds_PriceUpdates.txt
Derivatives_ITCH	NDTS_Nordic_ITCH.gz
Fixed_Income_ITCH	NFITS_Nordic_ITCH.txt
INET	INET_Nordic_ITCH.gz
INET	INET_Nordic_NLS.gz
LMI	LMI_All.tip LMI_ImplicitCost.tip LMI_OrderbookCoverage.tip LMI_OrderPriceStatistics.tip LMI_RoundTripCost.tip
Baltic_Basicdata_Equity	XLIT_Stock_BasicData.tip
Baltic_Basicdata_Equity	XRIS_Stock_BasicData.tip
Baltic_Basicdata_Equity	XTAL_Stock_BasicData.tip