Investor Activity Indicator (IAI) Domicile - Nordic Baltic Equity Domicile

Frequently Asked Questions

Q: What is the IAI Domicile dataset?

A: The IAI Domicile dataset provides transparency on market sentiment, showing the domicile of investors on individual stocks.

Q: Who is the dataset designed for?

A: The product is suitable for:

- Asset managers
- Hedge funds
- Proprietary traders
- Market makers
- Risk teams
- Data vendors

Q: What markets are covered?

A: The dataset covers Nordic and Baltic equity markets traded on Nasdaq exchanges.

Q: What investor groups are included?

A: The dataset distinguishes between:

- Local (domestic) investors
- UK-based investors
- International investors (excluding the UK)

Q: What metrics are available?

A: The dataset includes:

- Turnover
- Shares traded
- Shares bought
- Shares sold
- Number of trades

Q: How broad is the market coverage?

A: Coverage includes more than 1,200 stocks across small-cap, mid-cap, and large-cap segments, along with more than 100 derivatives.

Q: How much historical data is available?

A: Historical data is available from 2018 onwards.

Q: How often is the data updated?

A: The data is updated daily (T+1).

Q: Where does the data come from?

A: The dataset is built directly from Nasdaq Nordic trading data.

Q: Does the dataset identify individual investors?

A: No. The information is anonymized and presented as aggregated investor activity indicators.

Q: Can the data reveal global investor interest in a stock?

A: Yes. Users can identify whether international investors are increasing or decreasing participation in specific securities.

Q: Can I compare investor activity across regions?

A: Yes. The dataset enables direct comparison of domestic, UK-based, and international trading activity.

Q: How can portfolio managers use the dataset?

A: Portfolio managers can monitor capital flows and identify whether buying or selling pressure is coming from local or foreign investors.

Q: How can traders benefit?

A: Traders can identify emerging international interest before it becomes fully reflected in market prices.

Q: How can risk teams use this dataset?

A: Risk teams can monitor concentration of investor participation across geographies and assess exposure to international trading flows.

Q: Can the dataset help during major market events?

A: Yes. Users can analyze how different investor geographies react to economic, political, or company-specific events.

Q: Can it be used to assess market trends?

A: Yes. Tracking changes in domestic versus international activity can help identify broader investment trends and sentiment shifts.

Q: How is the data delivered?

A: The dataset is available through Nasdaq Data Link.

Q: What formats are available?

A: Supported formats include:

- CSV
- XML
- JSON

Q: Is the dataset machine-readable?

A: Yes. It is designed for easy integration into analytical and trading systems.

Q: Can the data be combined with other IAI datasets?

A: Yes. The domicile dataset can be used alongside Retail vs Professional, HFI, Activity, and Concentration datasets for deeper analysis.

Q: How do I get started?

A: Clients can visit the Investor Activity Indicator webpage or contact EUdatasales@nasdaq.com for access and onboarding support.

Q: What investor regions are covered?

A: The dataset covers domestic investors, UK-based investors, and international investors outside the UK.

Q: How frequently is the data updated?

A: The dataset is updated daily on a T+1 basis.

Q: How much history is available?

A: Historical data is available from 2018 onward.

Q: Can I track buying and selling activity separately?

A: Yes. The dataset contains shares bought and shares sold metrics by investor domicile.

Q: Can I identify which investor group is driving a stock?

A: Yes. The dataset helps determine whether demand is being driven by domestic, UK-based, or broader international investors.

Q: Can I monitor changes in overseas interest?

A: Yes. Users can track increases or decreases in international participation over time.

Q: Can the data be used for event analysis?

A: Yes. The dataset helps assess how different investor geographies respond to market-moving events.

Q: Is the data anonymized?

A: Yes. All source data is anonymized before distribution.

Q: What types of securities are covered?

A: The dataset covers more than 1,200 equities.

Q: Can I integrate the data into existing models?

A: Yes. The machine-readable format supports quantitative and analytical workflows.

Q: Can I compare participation trends across countries?

A: The dataset supports analysis of trading activity across investor domiciles and regions.

Q: Does the dataset help identify emerging trends?

A: Yes. Shifts in international participation can provide early indications of changing market interest.

Q: What support is available?

A: Nasdaq provides onboarding and support assistance for access and integration.

Q: Who should I contact for help?

A: Clients can contact EUdatasales@nasdaq.com.

Q: Can I use this dataset with other IAI indicators?

A: Yes. The dataset complements other IAI products and provides additional context around who is driving market activity.

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