

## Nasdaq Fixed Income Historical Data

## U.S. Treasuries Historical Data Series

Nasdaq Fixed Income (NFI) U.S. Treasury (UST) Data empowers today's technology driven markets with the fastest, most accurate and reliable real-time U.S. Treasury pricing.

Sourced exclusively from the NFI trading platforms, Nasdaq Fixed Income U.S. Treasury Historical Data Series offers depth of price information from executed trades as well as executable-for-trade quote activity (up to 5 levels) representation. Nasdaq Fixed Income Tick and Trade data supports financial professionals in research, valuations, algorithmic trading, investment strategy testing, price discovery, and risk and other applications.

- LIQUID
   Drawn from one of the deepest liquidity pools in the industry
- UNPARALLELED
   Depth of market with
   5 level limit order
   book
- COMPREHENSIVE
   Wholesale pricing providing true representation of the market



## More Information

Email:nfidatasales@nasdaq.com
Phone: +1 212 231 5640 or
+1 301 978 5307,
Option 4



This data is available as both daily file services and historical archives. These data services include:

## Nasdaq Fixed Income UST Tick Data Service

All updates published from the Nasdaq Fixed Income trading system, with over 100 data fields including 5 levels of limit order book, with stack composition for each level. Archives available back from October 2004 to July 2019.

Nasdaq Fixed Income UST Trade Data Service
 All trade events data available back to January 1994 for the global U.S.
 Treasury trading session.

Nasdaq Fixed Income U.S. Treasury Tick and Trade Data services are available via FTP download in readily importable CSV format, compatible with most data modeling and spreadsheet applications.

These materials are confidential. They may not be forwarded or further disseminated without the express written consent of Nasdaq Fixed Income. These materials should not be construed as investment advice, and customers are responsible for all risks associated with their activity. Securities-related services for Nasdaq Fixed Income are offered through Execution Access, LLC, Member FINRA and SIPC.

@ Copyright 2019. All rights reserved. Nasdaq and Nasdaq Fixed Income are registered trademarks of Nasdaq, Inc. 0644-Q18