

Databento Launches Real-Time Data for Nasdaq TotalView ITCH

Proprietary data feed provides full order book depth and latency advantage over SIPs



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EINPresswire.com/ -- Databento has expanded its Nasdaq TotalView ITCH coverage to include real-time and intraday data from the past 24 hours. The market data vendor also provides over five years of Nasdaq historical data, starting May 1, 2018, and continuously available on a T+1 basis.

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Christina Qi, CEO

Nasdaq TotalView ITCH is a proprietary data feed that provides full order book depth for Nasdaq market participants. The data is captured and distributed directly from Databento's Equinix NY4 colocation facility, offering more insight into Nasdaq market activity than data sourced from the SIPs. This includes detailed information on every order in the book, enabling users to model quote lifetimes, queue dynamics, and depth at each price level.

Prop feeds like Nasdaq TotalView ITCH are known for their latency advantage over the SIPs. By aggregating US

equities prop feeds in NY4 with supplemental PTP timestamps, Databento avoids additional latency hops to the SIPs in Carteret and Mahwah and provides more precise insights into the consolidated state of the market.

Christina Qi, Databento CEO, underscores the versatility of the dataset: "Our real-time Nasdaq data feed provides full venue coverage, so our users can access BBO, depth, and full order book market data via our MBP-1, MBP-10, and MBO formats. Through direct prop feeds like this, Databento is focused on providing data you can't get from the SIPs, like trade aggressor side, odd lots, and auction imbalance."

Databento works with any language through its Raw API, which uses a binary protocol over TCP and its HTTP API. The company also provides client libraries for Rust, Python, and C++. All

symbols—over 10,000 US stocks and ETFs—can be accessed with a single API call. The Nasdaq stock exchange represents about 15% of total daily trade volume and the largest single pool of liquidity in NMS stocks, with about 1.7 billion shares traded daily.

To learn more, read Databento's [blog post](#) or [contact sales](#).

About Databento

Databento's data-as-a-service (DaaS) platform makes it simpler and faster to access financial market data. Founded by traders and engineers from world-class quantitative hedge funds, Databento's self-service model allows users to instantly pick up live exchange feeds and terabytes of historical data. Users have the flexibility to only pay for what they use or opt for flat-rate pricing. Databento's servers are hosted in the colocation facilities of various trading venues for low-latency and high-fidelity data capture directly from the source. To learn more about Databento, visit www.databento.com.

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