



Investor Activity Indicator

Understand Drivers of Market Activity

Data drives investments decisions. However, finding accurate and timely information can be challenging. Nasdaq's Investor Activity Indicator provides ready-to-use and frequently updated data sets related to the Nordic & Baltic markets. Investors can better understand sentiment and activity patterns across key market segments and leverage the insights in their trading activity.

Direct from the source

Data is collected directly from Nasdaq source systems; processed, anonymized, and verified in rigorous Q/A processes.

Trusted by industry

12 of the 15 largest hedge funds in the world, and over 650,000 professionals, rely on Nasdaq data products.

Ready to consume

The Investor Activity Indicator is built on Nasdaq Data Link – an industry paragon set apart by its usability.

The Key Features of Investor Activity Indicator Data Sets

- **Diverse and wide-ranging indicators:**
Get indicators and statistics on the confidence and activity of investors. Compare retail vs. professional, domicile of traders, high-frequency vs natural trading, and concentration index indicators.
- **Timely data:**
All data products are updated on a daily basis (T+1), or intraday.
- **Machine-readable formats:**
Available on Nasdaq Data Link in multiple formats (CSV, XML or JSON).
- **Broad coverage:**
More than 1,200 stocks including small, mid-sized, and large caps; over 100 derivatives.
- **Historical insights:**
Up to 5 years or of historical data available.

How Does This Data Product Help Me?

Market Participants (Investment Houses, Research Teams, Traders)

- Understand equity and derivatives market drivers
- Identify popular (and unpopular) stocks for professional and retail segments

Retail Brokers

- Help clients make more informed investment decisions
- See trading activity across the Nordics
- Show your clients where professionals are focused
- Customized metrics available on request

Issuers

- View trading activity related to your stock
- Benchmark trading activity against your peers

Data Set

Retail vs Professional: Nordic & Baltic Equity

This data set and live data feed show the split of retail against professional investors in equity investment.

Features and Benefits

Retail investors represent a significant portion of daily trading volume in Nordic & Baltic markets, and the rise of meme stocks has shown that this investor class can move markets. Monitoring retail activity plays a crucial role in data-driven investment.

- **Get accurate insights into retail investors activities:** See turnover, net buy/sell, number of shares bought/sold, average price, and number of trades – for over 1200 stocks.
- **Take action based on fresh data:** Find data signals that indicate risk or opportunities in retail trading patterns. Build more informed models.
- **Understand the split between retail and professional:** See which stocks are popular with retail investors, and which are rarely traded. Identify the assets, categories, or periods where retail and professional trading patterns diverge.

Example insights

BJORN BORG: CONFIDENCE INDICATOR

In the top

14%

of companies listed in Sweden with regards to retail buying

EVOLUTION GAMING: ACTIVITY INDICATOR

In the bottom

31%

of companies listed in Sweden with regards to retail buying

INVESTOR AB: NET BUYING

Professional investors sold

\$5.2m

of the Investor AB Stock

BANG & OLUFSEN: PROFESSIONAL

Overall

70%

of the total trading was by professional investors

Data Set

Retail vs Professional: Nordic Derivatives

This data set and live data feed showcase the split of retail against professional investors in derivatives trading.

Features and Benefits

Trading in futures can be complex. Access to more complete and accurate data can help give a valuable edge when trying to predict the drivers of trading flow in Nordic derivative markets.

- **Understand derivative trading patterns:** See turnover, net buy/sell, number of instruments bought/sold, average price,

price high/low, and number of trades – for over 100 options and futures contracts.

- **Manage risk:** Identify increased retail activity around specific future contracts to factor into your assessments of regulatory, operational, and market-related risks.
- **Feed better data to your models:** Ensure you are leveraging the best available data for your models to maintain their predictive power.

Example insights

OMX ESG FUTURE CONTRACT

18 November 2022 expiry

19%

of trading was by retail participants

ASTRAZENECA OPTIONS CONTRACT

18 November 2022 expiry

50%

of trading on call option was by retail

OMXS30 OPTIONS CONTRACT

16 December 2022 expiry

1.3%

average execution price discount retail enjoyed vs professional investors

OMXO20 FUTURES CONTRACT

18 November 2022 expiry

1,464

total contracts traded by professional investors

Data Set

Domicile: Local Investors vs International (Equity Markets)

This data set and live data feed let you compare domestic and international trading volumes in Nordic & Baltic equity markets.

Features and Benefits

The behavior of global vs domestic traders helps understand market dynamics and forecast trends. Get the data you need to incorporate this important signal in your investment decisions.

- **See domicile-based trading patterns:** Discern local trading volume compared to UK-based and international (excluding

UK) trading. See turnover, shares traded, shares sold/bought, and number of trades.

- **Detect trends and signals:** Identify international interest in specific stocks or futures contracts to better anticipate potential market movements driven by global events or trends.
- **Correlate data across markets:** Get a clearer picture of broader investment trends by understanding the most popular Nordics stocks within the international trading community.

Example insights

BJORN BORG: INTERNATIONL (EX-UK) FLOW

Overall

68%

of the total trading was by investors from the Rest of World category

EVOLUTION GAMING: DOMESTIC NET BUYING

Domestic investors bought

€6.6M

of the Evolution Gaming stock

INVESTOR AB: UK FLOW

Overall

41%

of the Investor AB stock was traded by UK-based investors

BANG & OLUFSEN: DOMESTIC FLOW

Overall

49%

of the total trading was by domestic investors

Getting Started is Easy. Leverage Better Data Today

The Investor Activity Indicator data sets are easy to consume and integrate into your existing systems, and our team is here to help you get started. Visit: www.nasdaq.com/solutions/investor-activity-indicator to learn more or connect with a Nasdaq expert today.

Contact datasales@nasdaq.com to get started.