SIX

Market Data Feed

Your stream of market consciousness

The Market Data Feed (MDF) by SIX delivers a steady stream of global market information, consolidated, standardized and in real time. Highly customizable, users can select just the data that matters to them.

Simplifying a complex picture

Millions of instruments across thousands of venues available in numerous formats. The complex nature of global market data creates a demanding and challenging situation for institutions. Not only does this flood of data have to be consolidated and standardized, it has to be delivered steadily and suited for high-volume and high throughput needs.

A complete, consistent stream

MDF ensures a consistent stream of market quotes from the broadest range of sources. Built for mid-to-high volume needs, the service provides the full range of trading sessions, including intraday prices and end of day history. Data is delivered in real-time or delayed basis, offering a cost-effective solution for less time-sensitive processes. MDF consolidates all data into a single, normalized, consistent format regardless of where in the world the information originates.
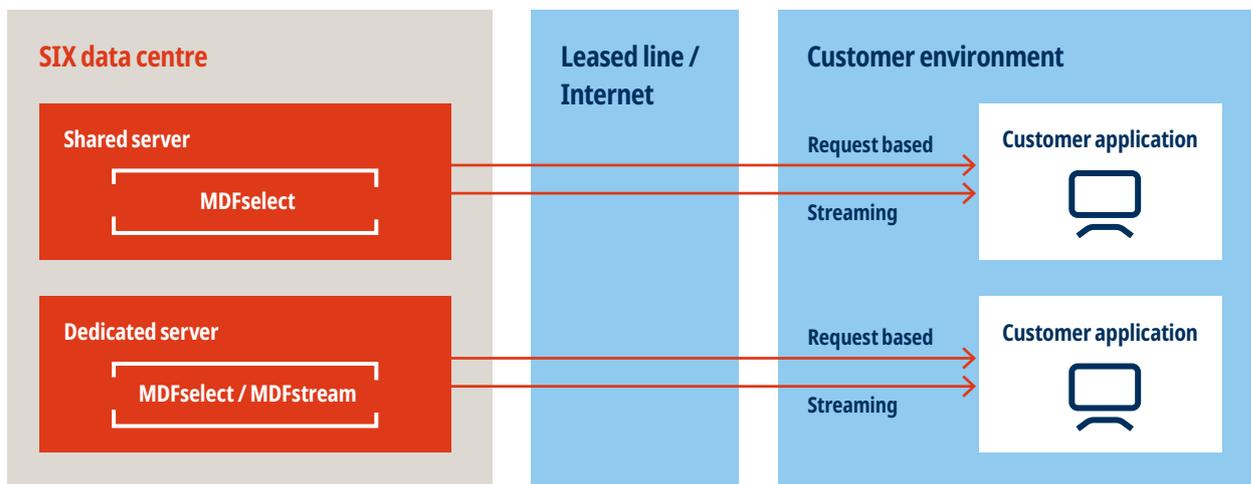
MDF is available in two interfaces – MDFstream and MDFselect. MDFstream is a high-volume, broadcast data feed optimized for high-cache, real-time services such as terminal servers or data distribution platforms. MDFselect is well-suited for applications that demand mid-to-high range throughput, but with greater flexibility to dissect data – intelligent and easy-to-use functions enable searches, snapshots and other queries.

Key benefits:
– **Power:** A comprehensive stream of global market coverage, including original prices and calculated values.
– **Efficiency:** All data consolidated into one consistent format, delivered with speed and timeliness.
– **Stability:** Designed to accommodate high volumes and integrate seamlessly.
– **Functionality:** Two distinct interfaces, built to prioritize speed while maintaining high quality standards.
– **Value:** Versatility combined with broad data coverage delivers a powerful and robust, economic alternative to expensive, large-scale vendors

A trusted partner

SIX aggregates data directly from over 1,500 global exchanges, trading venues and institutions, creating a vast, authoritative source of data for the financial industry. Through its expertly designed data model and integrity controls, SIX ensures data meets strict quality standards.

SIX data centre	Leased line / Internet	Customer environment

Shared server
MDFselect

Dedicated server
MDFselect / MDFstream

Request based
Streaming

Customer application

Request based
Streaming

Customer application

MDFstream and MDFselect deliver data in one consolidated format for easy integration into your application.

Supported platforms and programming languages	MDFselect	MDFstream
Microsoft Windows (Win64)	VC++, C#, VB.NET, Java[1]	VC++, C#, Java[2]
Unix: Linux	C++, Java[1]	C++, Java[2]

[1] Java Wrapper, [2] Java Native

Data	MDFselect	MDFstream
Real-time prices	•	•
Delayed prices	•	•
Intraday price time series	•	
Historical time series	•	
Reference (master) data	•	•

Features	MDFselect	MDFstream
Snapshot data	•	
Streaming data	•	•
Request based on listings	•	
Request based on field types	•	
Multiple clients per server (shared)	•	
Server clustering / Client failover	• / •	
Related news	•	
Search functions	•	
System overload protection	•	•

We have offices in over 23 countries, to get in touch with your local SIX office visit www.six-group.com/contacts

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