Market Data

High Quality Market Data for Swiss and Spanish Securities

Data and Connectivity Services
SIX Exchanges

Accurate information is critical to every investment decision. SIX delivers high-quality, timely data on Swiss, Spanish, and global securities and indices, covering over 75,000 instruments on the **SIX Swiss Exchange** and more than 85,000 listed on **BME**.

Our market and exchange feeds deliver high-quality market data efficiently with low latency. Our broad data and connectivity services provide comprehensive data solutions which are ready to consume. Designed and developed with both convenience and transparency in mind. Our products provide quality data with different market depths enabling clients to receive the data flows and products they require according to need.

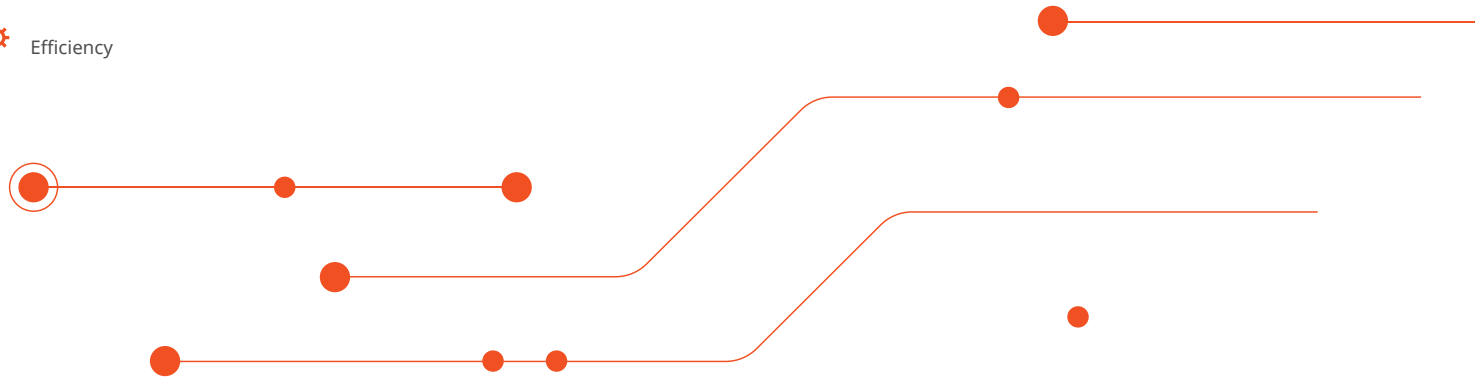
We provide you with the latest market data and comprehensive statistics for our entire securities universe.

This includes order book information such as prices, volumes and turnover figures as well as historical data and statistics.

We deliver official notices from listed companies, management transactions and other relevant information to support safe and transparent trading.

How You Will Benefit

- Low Latency
- High Quality
- Efficiency



Contact

SIX Swiss Exchange

BME Exchange

Real-Time Data, Made Real Easy

Reliable information directly from the markets.

Single Source to a Wide Range of Data Sets

Exchange Data

SIX Swiss Exchange (XSWX)
SIX Structured Product Exchange (XQMH)
BME Equities (XMAD), Growth (GROW), Scaleup (SCLE), Latibex (XLAT), AIAF (XDRF), SEND (SEND), SENAF (XNAF), MERF (MERF), MARF (MAR) MEFF EQ Derivatives (XMRV), Commodity (XMPW), FX (XMFX).

Indices

SIX Swiss Index Family
SIX Crypto Index Family
SIX Nordic Indices
Customized Indices
Swiss Reference Rate
BME IBEX 35 Index Family
BME Stock Exchanges Indices
BME Strategy Indices

Data Reporting Services Provider

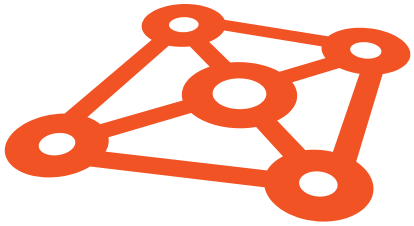
BME APA

Third Party Rights Holder

Artex MTF (ARTX)
Non-listed Investment Funds (Swiss Fund Data)
SIX Interbank Repo Market (CO:RE)

Wide Range of Market Depths Available

Last price
BBO, 5 BBO, 10 BB0, 20 BBO
Full order book (including details on all active orders, trades and instrument status)



Different Direct Connections (Available to All Clients) to Suit Their Needs

Consolidated Feed

SIX. SIX MDDX Multi-Dimensional Data fluX®

Ultra Low Latency Feeds per Market Segment

Switzerland:
ITCH Market Data Interface (IMI)

Spain:
BME Gate Server
BME Multicast Binary Feed

Licenses to Cater All Business Needs

Redistribution
Market Maker activity
Price Formation Mechanisms of Trading Systems
Professionals
Discounted fees for Non-Professional Users
Derived data/product
CFD creators
Index Creators

Contractual Documents

SIX Swiss Exchange

BME Exchange

Analytics, Access to Business Intelligence

SIX Swiss Exchange and BME Exchange provide you with analytics and statistical data, as well as monthly reports and annual reports containing not only trading data but also indices.

The SIX Analytics products suite allows investor better understand the behavior of the market to give their trading strategies an edge.

Switzerland:
SIX Flow Analytics
SIX Concentration Analyticss
SIX Timestamps Analytics

Spain:
BME Flow Analytics
BME HHI Insights
BME Broker Ranking

Historical Data

Our historical data services provide a detailed record of past market activity on SIX Swiss Exchange and BME Exchange, including transaction prices, orders, volumes, and corporate actions, offering valuable insights into market behavior over time and allowing clients to test their algorithms and others trading strategies.

Switzerland:
Historical Price Service (HPS) delivers daily all tick-by-tick data per partition (equity and non-equity). Distributed via a web-based download, the service is available to all interested customers.

HPS files are an exact copy of the ITCH Market Data Interface (IMI) payload (see section 6.6.1 in the ITCH Market Data Interface (IMI) Specification).

Spain:
BME counts with ample sets of historical information at the disposal of the client, which provide the exact copy of the data provided in real time by MDDX and the BME Gate Servers. Historical data is available for the last 40+ years.

Information products are available in different formats.

Official closing information (close, high, low, volume, turnover).

Tick Data, up to Full Market Depth
Reference Data (master data and corporate actions)
Analytics Data
Bulletins
BME APA

Connectivity

With a wide range of options to access the SWXess and BME trading platforms, participants can select the right type of connectivity for their trading strategy and market activity.

SIX Common Access Portal (SCAP): SCAP provides scalable access to the SIX Swiss Exchange trading platform, including Trading & Market Data Interfaces. It has high data-transmission capacity with a connection that can be tailored to traders' requirements and market activity. Communications between traders and platform are conducted through an encrypted VPN tunnel and secured by Internet Protocol Security (IPSec) and Internet Key Exchange Protocol (IKE).

Co-Location Services: Access via Co-Location services hosted in the Zurich-based Equinix datacenter (SWXess) and internal datacenter in Las Rozas (BME) is the ultra-low latency access to our trading platforms of the Swiss and BME Stock Exchanges.

Proximity Services: For the low-latency through a direct connection, traders can connect to SWXess via a designated proximity service provider. This overcomes geographical distance and offers the same low latency to international clients as to those located in Zurich. BME provides these services at the DXC datacenter, 10 km away from the BME trading platform.

Access Point Services: The Access Point service enables traders to optimize connectivity to all exchange services and asset classes available from the Swiss and BME Stock Exchanges. We offer direct connectivity with low and reliable latency via points of presence in:

SWXess: London (Interxion LON1 & Equinix LD4/LD5) and Frankfurt (Equinix FR2 & FR4).

BME: London (Interxion LON1 & Equinix LD4).

Order Entry Feeds

Switzerland:

Standard Trading Interface (STI): Provides basic trading and reporting capability, designed for customers not seeking high-speed, high-volume proprietary trading and market making.

OUCH Trading Interface (OTI): Connects participants directly with both the SWXess Equities and Non-Equities On Book Matcher (OBM) Partitions.

Quote Trading Interface (QTI): Connects participants directly with the SWXess Non-Equities On Book Matcher (OBM) Partition. Participants have guaranteed transmission capacities for entering quotes or one-sided quotes.

Spain:

Reference Data Interface: reference data files (master data and corporate actions) are provided to clients in CSV daily files.

SIBE Smart terminal: allows users to seamlessly enter and manage order, as well as monitor real-time market data that is installed on the client's servers.

FIX Interface: developed under FIX 5.0 protocol, it provides a full set of trading capabilities for all the market segments traded in BME.

Consolidated Feed

SIX MDDX Multi-Dimensional Data fluX®: Provides Vendors and Market Participants with real-time market data and bespoke data sets from SIX Swiss Exchange and BME (based on Regulatory Technical Standard requirements, using the SoupBinTCP point-to-point and multicast network protocols) and third-party content.

Data Interfaces

Switzerland

Reference Data Interface (RDI): A file download interface that provides participants with all trading-related and participant-related reference data. The reference data is processed and made available for download as a set of CSV files on a daily basis.

ITCH Market Data Interface (IMI): Connects traders and data vendors with the securities and non-securities elements of the on-book matcher. It provides the highest possible speed for low-latency data, giving traders exceptionally high levels of performance.

Spain:

BME Gate Server: order entry per trading segment.

BME Multicast Binary Feed: order entry per trading segment. Binary Protocol.

MiFID 2 / MiFIR Regulatory Reporting Solutions by BME

Our regulatory services offer a complete suite of solutions to support compliance, transparency and quality requirements across the full trading lifecycle for domestic and global regulatory frameworks.

Cutting-Edge, Easy-to-Implement, and Cost-Effective Solutions

Approved Reporting Mechanism (ARM): We provide our clients with an efficient system for transaction reporting to the Competent Authorities.
Assisted Transaction Reporting (ATR): Our last-yard approach to transaction reporting for EEA clients to independently submit reports to their NCA.
Approved Publication Arrangement (APA): We facilitate our clients' compliance with post-trade transparency obligations (Trade Reporting) for the publication of OTC transactions through the APA.
Systematic Internalizers (SI): Real-time publication of firm quotes from Systematic Internalisers.

Explore Our Solutions

Microwave Technology for Lowest Latency

Execute trading strategies faster while improving risk management.

CONNEXOR: Quality Reference Data

Your cockpit for managing reference data with precision, speed and reliability.

From Local to Global: SIX Global Market Data

With 900+ sources and 21 million listings, it's your go-to source for reliable, real-time market insights.

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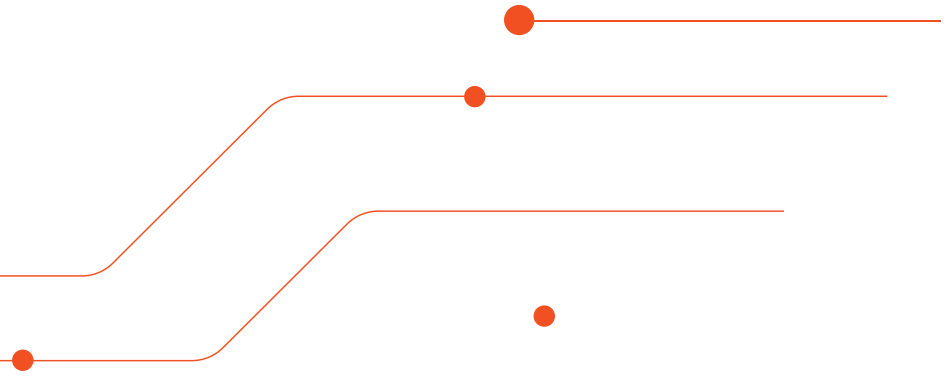

SIX Swiss Exchange Ltd
Hardturmstrasse 201
P. O. Box
CH–8021 Zurich
T + 41 58 399 2111
www.six-group.com/swiss-exchange