Market Data Feed

Go with the flow.

The Market Data Feed (MDF) is a high performance, real-time market data service with customizable data selection. This competitive solution is a key source of financial information for buy side and sell side institutions such as investors, asset managers, mid- and back-offices of banks.

Superior data stream

MDF delivers market quotes in real-time or on a delayed basis. This mid to high volume service provides the full range of trading sessions, including intraday and historical time series, lists and tables, and business news from recognized agencies. SIX Financial Information consolidates all data into a single consistent format regardless of where in the world the data originates.

Based on a sophisticated data architecture, this bespoke broadcast technology is available as two technical interfaces with dedicated server hosting in SIX Financial Information's secure data center. MDF is available in Europe, the USA and in Asia. Its versatility combined with its broad data coverage provides you with a powerful, economical alternative to expensive large-scale data providers. With MDF from SIX Financial Information you are always on top of developments in the competitive markets.

Key Benefits:

– **Completeness:** Comprehensive database with far-reaching market coverage, including original exchange and contributor prices and calculated values.
– **Efficiency:** One consolidated data format delivered with speed and timeliness to meet the market's expectations.
– **Flexibility:** Fully customizable deployment.
– **Transparency:** Competitive and transparent pricing structure.
– **Competence:** Collaborative approach for exceptional consultation and advisory services and implementation support.

Quench your thirst for knowledge

SIX Financial Information offers two MDF interfaces – MDFstream and MDFselect. Both deliver data in one single streaming format for easy integration.

MDFstream

MDF stream is optimized for high data volume. Based on a sophisticated, rapid queuing system, it has been developed for customers who require a broadcast data feed to service existing cache-based real-time services such as terminal servers, algorithmic trading applications or data distribution platforms. It supplies real-time and delayed prices, calculated and derived values as well as business news.

A minimum of two dedicated MDFstream servers, operated by SIX Financial Information, are used for each customer. They can be accessed via the web or via leased lines. The system is scalable to meet your data coverage needs. Delivery is in streaming mode, based on your selection of financial instruments which also defines the necessary bandwidth.
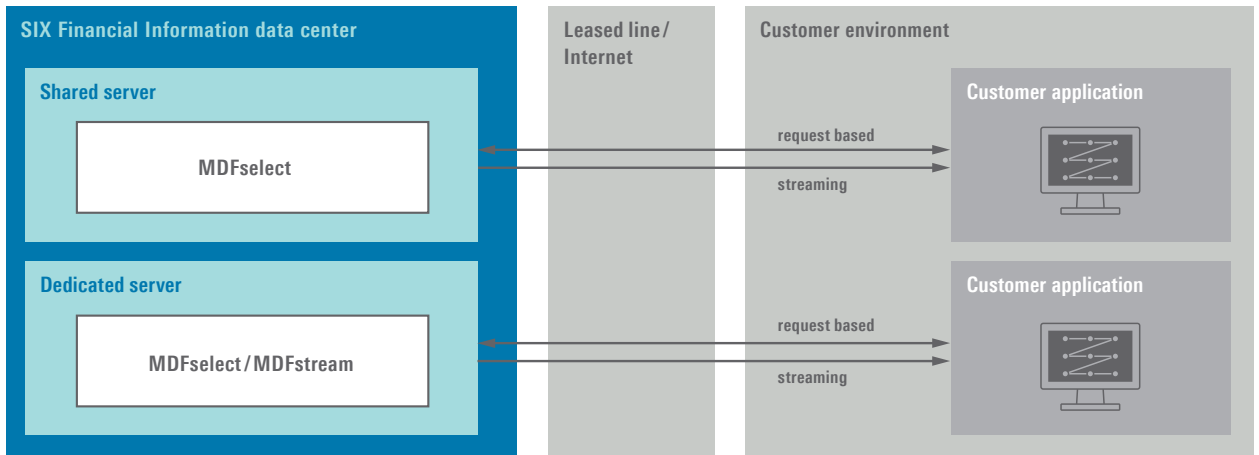
MDFselect

MDFselect is particularly well suited for feeding applications which demand mid to high range data throughput, covering real-time and delayed pricing information, intraday and historical time series, lists and tables, and business news. With intelligent and easy-to-use search functionalities, you can navigate quickly and efficiently through this wealth of information. Data is delivered as streaming updates just like MDFstream but, in addition, enables you to run snapshot queries against data at the stock exchange, instrument or attribute level. Queries can be made using the exchange code and/or the listing identification, e.g. ISIN, NSIN.

SIX Financial Information offers various connection options for MDFselect. You can either allow SIX Financial Information to host and operate your dedicated servers in its secure data processing center, or use lower cost shared servers for smaller applications.

System overload protection:
SIX Financial Information offers four data feed versions – full, display, processing and valuation – to protect your system against overloads. Bid and ask tick rates vary from feed to feed, but all four feeds deliver trade price information tick by tick.

| SIX Financial Information data center | Leased line / Internet | Customer environment |

SIX Financial Information data center		
Shared server		
MDFselect		

| **Dedicated server** | | |
| MDFselect / MDFstream | | |

Customer application

request based
streaming

Customer application

request based
streaming

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

Streaming around the world

SIX Financial Information sources data directly from over 1,500 global exchanges, multilateral trading facilities and institutional contributors. Its specialized analysts are strategically based in the world's principal financial centers, including New York, London, Zurich, Frankfurt, Singapore and Tokyo. Data is refined in SIX Financial Information's unparalleled data model designed by leading finance experts. Automated and manual plausibility checks, integrity controls and 24-hour monitoring ensure that data from SIX Financial Information meets strict quality standards.

MDF is one of six core products provided by SIX Financial Information. The key services are MDF, Intraday Pricing Service (IPS), apiD, Valordata Feed (VDF), Telekurs iD and Evaluated Pricing Service (EPS). All deliver high quality data in standardized formats through customizable platforms, covering your needs from the back office through to risk management and into the front office. SIX Financial Information has ranked consistently high in customer satisfaction surveys. Combined with a local presence, global reach and around-the-clock service from data, sales and support teams, you can rely on SIX Financial Information as your trusted partner for innovative solutions.

At a glance

Supported platforms and programming languages	MDFselect	MDFstream
Microsoft Windows (Win32)	VC++, C#, VB.NET, Java[1]	VC++, C#, Java[2]
Unix: Solaris	C++, Java[1]	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	•	
Lists / code tables	• / •	– / •
Reference (master) data	•	•
News	•	•
Features		
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	•	•

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