

BME APA Data Access Instructions

BMEMD

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1 Introduction

This document describes how to access the real time BME APA feed (a subset of SIX MDDX) published in accordance with MiFID II and MiFIR.

2 Available Feeds and Data Sources

BME Regulatory Services APA

BME Market Data disseminates in real time the information of the service APA BME, that includes trade reports of the OTC operation of the contributors to the APA BME System as well as the firm quotes that the Systematic Internalizers have chosen to publish through the APA BME Service.

Data Set	Format	Message Type	Cost
Trade Reports	Proprietary MDDX	APA Trade [AT]	Please see Contractual BME Market Data

Data Set	Format	Message Type	Cost
SI Quotes	Proprietary MDDX	APA Quote [AQ]	Please see Contractual BME Market Data

The SIX MDDX (MultiDimensional Data flux) Interface Specification is intended for developers and system architects building a client to receive SIX MDDX data. It can be downloaded from the SIX Group Member Section and is available to all BME Market Participants and Market Data Clients.

3 Market Data Connectivity

3.1 SIX Multi-Dimensional Data Flux Interface (SIX MDDX)

The SIX **Multi-Dimensional Data Flux Interface (SIX MDDX)** provides real-time market data from the BME and SWXess Trading Platform, index data, Swiss Fund Data, reference data from Connexor and other sources, as well as bespoke data sets based on Regulatory Technical Standard (RTS) requirements. SIX MDDX uses the SoupBinTCP point-to-point network protocol and MoldUDP64 multicast protocol.

3.2 Market Data Service Plus (MDS+)

The component behind SIX MDDX is the **Market Data Service Plus (MDS+)**. The MDS+ Service is based on a standard TCP/IP and multicast network and a set of multi-threaded processes which translate the incoming messages from internal and external components into the external SIX MDDX format, using the SoupBinTCP and MoldUDP64 protocols.

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BME
Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid

www.bolsasymercados.es

