



MAYSTREET

THE OPEN ROAD TO MARKET DATA

MayStreet Market Data Lake

Fuel your pre-trade, trading and post-trade applications and workflows with pristine market data

Intelligently delivered, ultra-high quality, full-depth market data

The MayStreet Market Data Lake provides flexible access to the highest quality data across asset classes captured at exchange data centers worldwide. Tap into our data on a daily basis, in your environment or ours. Access the full data sets, or easily query to pull down just the data you want using our patent pending database management and defragmentation technology.

For example, users looking to perform execution analysis using CME data can query the book at any time or a time interval to determine TWAP (time-weighted average price) and VWAP (volume-weighted average price).

Benefit from years of full-depth historical data as well as daily market data on a next-day, end-of-day or intraday basis.

Ultimate Data Access Flexibility

- Push or pull
- File-based or query-based
- Normalized or other derived formats
- On premises, in the cloud or hybrid
- Access via MayStreet Analytics Workbench

The choice is yours.

Access market data the way you want it, where you want it, when you want it

Pristine Data Content

To ensure loss-less data capture, we maintain redundant capture processes co-located in the major primary and backup exchange data centers across the globe. We timestamp data to the nanosecond and use sophisticated data arbitrage techniques to fill any gaps. Our extensive global coverage gives you access to the full-depth feeds from hundreds of venues, covering the Americas, EMEA and APAC for equities, options, derivatives, fixed income, FX and more for your historical and ongoing market data needs.

Choose your data format—raw packet capture (pcap) data, derived or normalized data for easy comparison across exchange feeds, or data formatted for book-building. Seamlessly ingest data from the MayStreet Market Data Lake into a wide variety of applications, from spreadsheets to databases and proprietary applications.

Versatile market data access

We make getting market data simple. Whether as a file or streaming, on-premises or in the cloud, we can provide access from our AWS S3 buckets or we can ship it to your cloud environment.

For a sample dataset, please contact sales@maystreet.com

Leverage our infrastructure and let us handle your queries. Schedule one-time or recurring jobs, and get only the data you need in minutes.

Market Data Coverage

Extensive and growing coverage includes hundreds of venues:

- Global Equities
- Global Futures
- Global Options
- Fixed Income/Rates
- FX
- Crypto

Visit our [Market Data Coverage](#) page for full details →

About MayStreet

MayStreet's market data technology delivers the highest-quality, most complete global market data to enable data-driven decision-making. Combining ultra-low latency software with consolidated, top-of-book and full depth-of-book data, MayStreet empowers its clients – including the sell side, buy side, vendors, regulators and academics – to gain deeper insights to drive investing, trading, execution analytics and compliance. MayStreet's services include: [Bellport Feed Handler Solution](#) - real-time and historical market data processing; MayStreet [Market Data Lake](#) - multi-asset, global exchange data to fuel pre-trade, trading and post-trade analytics; and MayStreet [Analytics Workbench](#) - flexible, cloud-based toolkit for analyzing, querying and visualizing normalized market data.