

# FIX Market Data Server

**In today's fast-paced markets with more information to process than ever before, the pressure to analyse market data fast is critical.**

**The Chelmer FIX Market Data Server provides the ability to streamline multiple market data vendor feeds and convert them to the single FIX format.**

## Chelmer FIX Market Data Server

### Business & Product Benefits:

- ▶ Meets rapidly growing demand for faster FIX based market data processing - market data over FIX.
- ▶ Allows financial institutions to receive multiple market data vendor feeds and transform these into a single messaging protocol: FIX market data messages.
- ▶ Supports all asset classes including Foreign Exchange, Equities and Fixed Income.
- ▶ Developed for firms with high volume market data distribution or consumption needs including exchanges, market data providers and algorithmic traders.
- ▶ Developed with easy-to-use, pluggable market data feed adaptors.
- ▶ Modest hardware demands - runs on nearly any operating system including Microsoft Windows and most versions of UNIX.
- ▶ Aligns with FIX initiatives such as FIX Adapted For Streaming (FAST) and the user driven need for further Exchange and market data FIX standardisation.

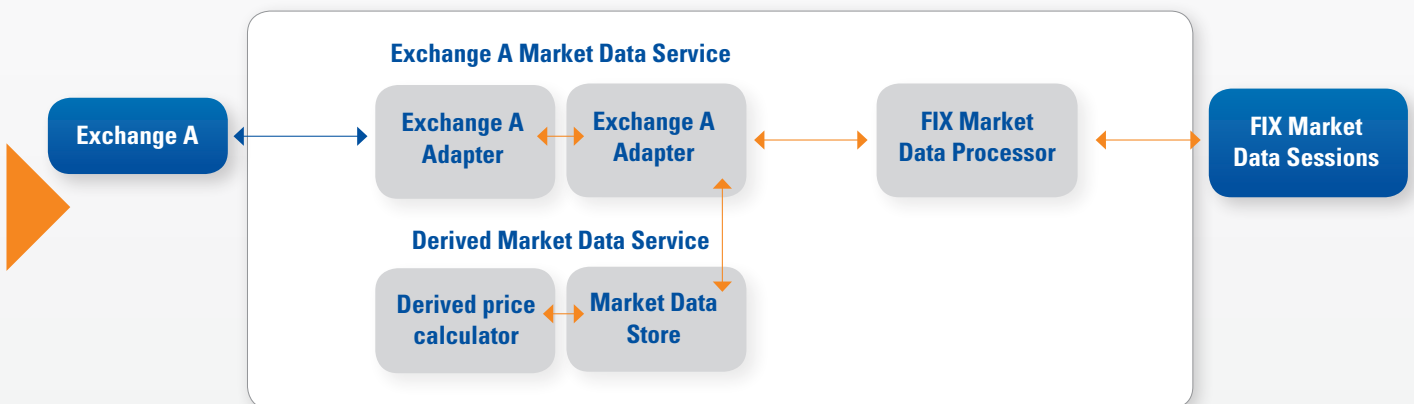


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## Technical Features

- ▶ Fully supports aggregated and non-aggregated books and incremental and snapshot updating.
- ▶ Supports all market data FIX versions including FIX Protocol's new market data extensions.
- ▶ Non-standard, customised market data fields supported through configuration only - no code changes required.
- ▶ Capability for smart overlay buffering can be configured to provide latest only updates.
- ▶ Entitlements enabling FIX counterparty configuration with unique permissions and therefore allowing market data to be authorised on an instrument by instrument basis.
- ▶ Additionally, wild cards and groups can be supported for maximum ease of administration.
- ▶ Point-to-point and broadcast market data distribution is supported.
- ▶ A configurable background refresh cycle is supported for broadcast market data.
- ▶ Out-of-band refresh request management supports point to point connection requests for refreshing one or more instruments.
- ▶ Market data servers networked over a WAN to provide remote cached market data.
- ▶ Subscription management preconfiguration to automatically subscribe to a market data source for some or all instruments.
- ▶ FAST compression configurable for each FIX counterparty.
- ▶ Provides FIX market data from 100+ markets plus third party formats such as Reuters.

## Chelmer FIX Market Data Server



## Roles

**Adapter:** Connects using market data source's protocol and data formats. Populates its market data store.

**Market Data Store:** Local in memory cache of all market data.

**FIX Market Data Processor:** Listens to one or more Market Data Stores and converts the data updates into FIX messages. Handles the FIX market data protocol.

If you have a query about any of Chelmer's Products, please contact us and a Customer Service Representative will get back to you.

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**CAMERON**

The Standard



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