

X-pand into the Future



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Availability of the Eurex Exchange T7 Market Data Decoding and Analysis Tool (EMDDA)

Contact: Technical Account Manager via VIP number or Eurex Customer Technical Support at cts@eurexchange.com

Content may be most important for:

➔ All departments

Attachments:

None

Summary:

To assist Participants in the development and troubleshooting of their market data and reference data applications, Eurex Exchange now provides the T7 Market Data Decoding and Analysis Tool (EMDDA).

This circular provides information on the new tool.



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Availability of the Eurex Exchange T7 Market Data Decoding and Analysis Tool (EMDDA)

To assist Participants in the development and troubleshooting of their market data and reference data applications, Eurex Exchange now provides the T7 Market Data Decoding and Analysis Tool (EMDDA).

EMDDA is a command line utility that acts as a multifunctional wrapper around the QuickFAST library which is an open source native C++ implementation of the FAST ProtocolSM. The EMDDA tool has been developed to support all Eurex Exchange T7 reference data and market data streams that make use of FAST protocol including the following interfaces:

- Reference Data Interface (RDI)
- Market Data Interface (MDI)
- Enhanced Market Data Interface (EMDI)
- Extended Market Data Services (EMDS)

In addition to the standard FAST decoding functionality, the tool provides some extra T7 specific features such as Eurex Exchange T7 reference data cycle decoding and sequence number gap detection. Combined with several output types (plain text, SQLite database, raw binary data), input and output filtering, text formatting and decoder debugging options, the tool provides the basis for a wide range of usage scenarios:

- Testing live market data reception,
- Decoding market data for a variety of data sources (pcap, raw binary data, live multicast),
- Troubleshooting decoding related problems,
- Market data analysis and statistics (using SQLite output back-end).

The EMDDA tool is available for 64bit Linux, has been built and tested on RHEL 6.x and is distributed as a standalone statically compiled binary that has no external dependencies. The EMDDA tool can be obtained from the Member Section of the Eurex website www.eurexexchange.com under the path:

Member Section > Technical Connection > Downloads > Analysis Tools

If you have any questions or require further information concerning the EMDDA tool, please contact your Technical Key Account Manager using your VIP number or via e-mail to: cts@eurexexchange.com.

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