



QUALITY TRADING SOLUTIONS

XLFIX QUOTING FIX ADD-IN FOR MICROSOFT EXCEL

INFORMATION BROCHURE

xlfix

Exchange	Trading	CTS	TSS	Last Price	Last	BSize	Bid	Ask	Volume	Change	...
XVIX	CHF	TRD	OPN	18:08:21	4'306.00	93'249	4'304.000	4'306.000	93'249	...	...
XVIX	CHF	TRD	OPN	18:07:55	2'175.00	537	2'173.000	2'175.000	537	...	...
XVIX	CHF	TRD		18:08:25	5'060.00	1'008	5'040.000	5'060.000	1'008	...	...
XVIX	CHF	TRD	OPN	18:07:17	2'043.00	1'252	2'024.000	2'043.000	1'252	...	...
XVIX	CHF	TRD	OPN	18:08:29	998.50	2'417	998.500	1'000.000	2'417	...	...
XVIX	CHF	TRD	OPN	18:07:53	66.15	1'224	66.000	66.150	1'224	...	...
XVIX	CHF	TRD	OPN	18:08:00	91.80	23'330	91.800	91.850	23'330	...	...
XVIX	CHF	TRD	OPN	18:05:55	10.03	2'019	10.000	10.030	2'019	...	...
XVIX	CHF	TRD	OPN	18:07:50	52.85	1'732	52.850	53.100	1'732	...	...

XLFIX QUOTING - FIX ADD-IN FOR MICROSOFT EXCEL

XLFIX allows you to easily integrate your Excel spreadsheets with FIX - either as a comprehensive but lightweight generic FIX tool, or tailored to meet more specific business functions. It is delivered as an Add-in for Microsoft Excel, providing Excel with functionality that enables it to connect directly to a FIX engine. XLFIX is based on [QuickFIX](#), a widely used open source FIX engine. XLFIX provides an interface to support VBA scripting (Visual Basic for Applications, Excel), allowing you to automate the sending of FIX messages through VBA.

EASY TO SET UP

XLFIX can be installed and configured within a few minutes. The Add-in is distributed in the format of a Microsoft Installer package (MSI file). After completing the installation, a new menu will appear on the Excel command bar. This menu will provide access to a host of FIX goodies. XLFIX comes with a Session Manager which allows you to create, delete, stop, start, monitor sessions, individually or collectively from a single window, making it easy to stay in control.

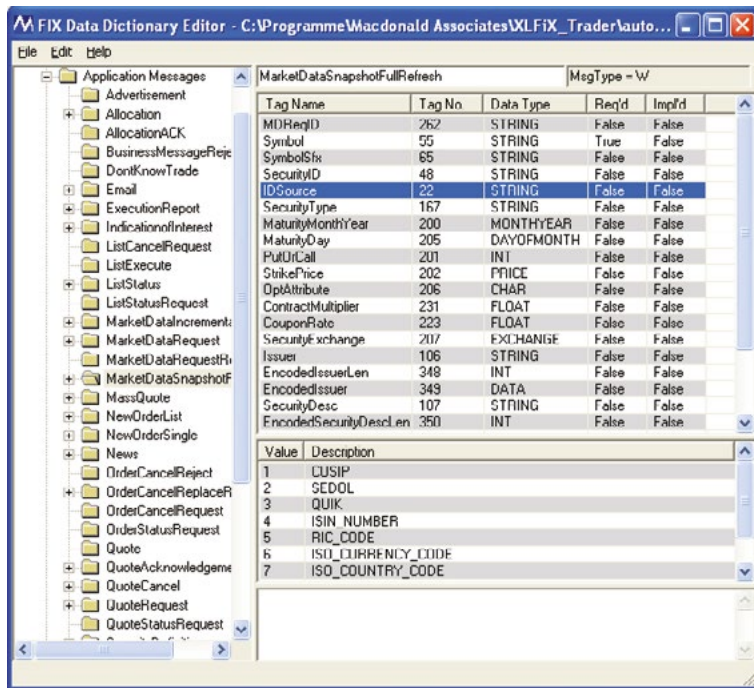
EASY TO USE

XLFIX provides a data dictionary editor/viewer that can be used to create a customised data dictionary for your particular FIX implementation, providing a useful online reference. The XLFIX distribution includes the standard QuickFIX data dictionaries for version FIX.4.0 - FIX.4.4. Messages can be constructed within an Excel spreadsheet, allowing you to take advantage of Excel formulae where necessary.

Messages can be sent individually or in batches. FIX configurations are saved with the workbook together with any messages sent or received, making it easy to reuse. XLFIX also maintains a persistent session store and a log of all messages sent and received. This can be used for recovery purposes.

REAL TIME PARSING

Any FIX messages sent or received are automatically parsed to named ranges in protected sheets. XLFIX can be configured to parse only the messages and tags of interest, making it easy to filter the information to meet your needs. XLFIX will automatically construct message tables and parse FIX messages to these tables in real-time, based on the definition in the Data Dictionary (including any user defined fields). Only the fields you have flagged as implemented will be parsed, which allows you to focus the parsing on relevant information. Using VBA, you get then integrate the FIX messages directly into your spreadsheets.



XLFIX: FIX Data Dictionary Editor

USE XLFIX

The XLFIX User Guide provides an introduction to the functionality of XLFIX and its uses. The document covers the use of the Session Manager, Data Dictionary Editor, and explains how to send and receive messages.

If you would like to evaluate XLFIX, please contact us via info@macd.com for an Activation Key and the User Guide.

XLFIX Software can be downloaded here:
<https://www.macd.com/en/offering/xlfix-quoting/>

FIX TRAINING

MACD provides comprehensive training for FIX. Whether you are looking for a practical introduction to the FIX protocol, or aiming to develop your own FIX solution, we can offer a course to suit your needs. We have a number of off-the-shelf courses but can also provide more tailored training where necessary.

FEEDBACK IS WELCOME

We welcome your feedback. If there are any new features you would like to see added, then please let us know.

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ABOUT MACD

As one of the first application service providers in the financial sector, MACD has been successfully implementing IT projects for financial institutions for more than 20 years. The company specialises in electronic securities trading, has locations in England, Germany and Switzerland and employs 35 IT engineers, computer scientists and economists.

More than 35 banks and stock exchanges throughout Europe use the comprehensive range of services in the area of software development, hosting, IT consulting and support. MACD has been a member of the FIX Trading Community since 2004. George Macdonald, CEO MACD, has been active as a Director of [FIX Trading Community](#) since May 2017.

DO YOU HAVE QUESTIONS ABOUT XLFIX OR OTHER PRODUCTS?

Please feel free to contact us at any time!

TOMAS FORT

HEAD OF BUSINESS DEVELOPMENT

tomas.fort@macd.com

M +41 79 749 49 30

T +41 43 343 30 00

www.macd.com

