

STP with Bloomberg TOMS & AIM

Straight Through Processing—CMFFi

Inforalgo is the Bloomberg Alliance Partner for STP...

Inforalgo are:

- Experts in STP with Bloomberg data
- Experts in Bloomberg Feeds
- Experts in the message formats used in finance
- Known for proven results
- Fast and light on their feet

Delivering Clients:

- Better Products
- Faster Delivery
- Better Ongoing Service

Helping Clients:

- Keep costs down
- Reduce hassle
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The **CMFFi** uploads trade information (orders/executions/allocations) to Bloomberg via the Bloomberg Consolidated Message Feed FIX Protocol.

Trade information (from single or multiple sources) to be sent to Bloomberg is extracted into a database table (Oracle, Sybase or SQLServer). A record of all transactions sent is stored for a user-defined number of days. Sequencing is achieved by allocation of a unique number

Inforalgo's "Extractor Module" is used to extract the trade information from a flat file, a TCP/IP Socket, an MQ Series message queue or a customer's own database and map it into the format required.

When a trade acknowledgement (AR) is received back from Bloomberg it contains the Bloomberg transaction Number that is then loaded back onto the database table.

The comprehensive, user configurable "viewer" enables users to add additional internal reference fields and to view trades by status (accepted/rejected) in user-defined formats as well as fixed formats. The repair facility enables the users to correct and/or resubmit transactions rejected by Bloomberg.

On occasions where it is necessary to cancel/amend a trade the source reference number is looked up in the repair queue and sent through with the Bloomberg original ticket number.

The optional Reconciliation Module enables reconciliation to be made with all Trades reported to Bloomberg through the Consolidated Message Feed regardless of origin and provides comprehensive error capture, reporting and correction facilities.

Major Functionality of CMFFi

- ☑ **Real time operation** Transactions actioned as soon as received in database
- ☑ **Trade Information** can be taken from multiple sources and multiple locations.
- ☑ **Comprehensive Viewer** gives GUI client operation for transaction viewing and repair queue actions to your Consolidated Feed database. This Viewer is Web-enabled to allow usage anywhere on a client's Intranet.
- ☑ **Sequencing** by allocation of a unique number.
- ☑ **Error corrections** without compromising information flows.
- ☑ **Log maintenance** for later optional reconciliation between interfaces including date & time stamp. This optional reconciliation confirms that all trades sent up the Consolidated Feed have been correctly updated on Bloomberg.
- ☑ **User defined parameters** to tune software to client's own requirements.
- ☑ **Compatibility** enables CMFFi to sit on the same server as other middleware, if required, such as the Bloomberg Gateway.
- ☑ **Response monitoring** warns users when throughput is slowing down or transactions are not being received at an expected rate.
- ☑ **Versatility** with the ability to add further sources or additional locations at a later stage.

For further information, please contact

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Inforalgo FIX Consolidated Message Interface (CMFFi)

Overview

The Inforalgo FIX Consolidated Message Interface has been developed to provide the same controllability for the new Bloomberg FIX Trade Capture, FIX Allocation and FIX Order feeds that was provided by the Consolidated Message Feed.

FIX PASSTHROUGH	This mode enables receipt of messages from other organisations, in any FIX version, and Inforalgo provides mapping to Bloomberg data tag values. Limited aggregation can also be provided (e.g. fills to executions). Provides connectivity from ECN's having FIX feeds to Bloomberg transparently with Inforalgo providing mappings and implementation.
USER PUSH MODE	This mode allows the user to populate the Inforalgo tables, deliver flat files to user defined directories or standard format MQ queues. Generally with the user controlling the process
INFORALGO PULL MODE	In this mode Inforalgo will retrieve data from the users system, accessing their tables and files to obtain the data. This mode is for users who want to contribute transactions to Bloomberg, but do not want any internal development to be required. This will generally involve additional setup costs from Inforalgo but this will be a fixed price and one off.

USER APPLICATIONS

