



# GCP TP-BackOffice Interface

## System Overview

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Project	TP-BackOffice Interface
Project Id	
Customer	
Project Manager	
Status	Draft
Date / Version	2007.03.01 / v. 1.0
Author	Global Consulting Partners

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<b>Date</b>	<b>Version</b>	<b>Status</b>	<b>Author(s)</b>
2007.03.01	1.0	Draft	Global Consulting Partners
<b>Changes:</b> First version			

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## 1 Introduction

**GCP TP-BackOffice Interface** is a system which enables banks or any other financial institutions to receive Forex and money-market deals<sup>1</sup> from trading platforms (such as Reuters) automatically and to forward them into any other financial systems (such as bank's back-office system).

**GCP TP-BackOffice Interface** supports a variety of trading platforms and data formats and can be configured to meet a wide range of customer's requirements.

Main features of **GCP TP-BackOffice Interface** include:

- *Multiple ticket sources (trading platforms)* – data can be received from multiple sources simultaneously
- *Both batch and real time deal processing* – data can be received, processed and sent either periodically or in real time
- *Configurable incoming and outgoing data formats* – data formats can be changed by customer without any change in software
- *Configurable error processing* – user can configure system's reaction to exceptional situations, such as format errors, data corruption or external system crashes
- *Accessible deal history* – all deal ticket details can be viewed with an administration interface
- *Sophisticated deal routing* – more than one target system can be used (e.g. – depending on the deal type or any other message fields the deal ticket can be routed to Backoffice and/or Treasury system)
- *Guaranteed message delivery* – every message passed through the system is stored in persistent message queue and in the database facilitating robust processing and delivery
- *Data-dependant alerts* – user can configure scripted actions based on any deal data (e.g. – send an email to Risk Department if the system receives a deal ticket with a specific counterparty)

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<sup>1</sup> Support for securities is in the works



- *Database independence* – the system supports any JDBC-compliant database
- *Ease of monitoring and administration* – user is provided with built-in easy-to-use GUI interface, remote access is also available
- *Scalability* – high traffic systems can be distributed across several computers running different operating systems
- *Expandability* – channels to new external and internal platforms can be added
- *Security* – the system supports user access rights and user profiles; data security is achieved through support of industry-standard 128-bit SSL protocol
- *Multi-user environment* – several users with different access rights can connect to the systems administration interface simultaneously



## 2 Use Case

A customer needs to automate Forex and Moneymarket deals entry into their backoffice system (Globus).

GCP TP-BackOffice Interface has been implemented in the following configuration:

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<b>Deal Types</b>	Forex spots Forex forwards Forex swaps Deposits
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<b>Trading Platforms</b>	Reuters 3000 EBS UBS
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<b>Target Systems</b>	Globus
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<b>Data Formats</b>	Reuters TOF, EBS TOF, UBS XML, Globus CSV
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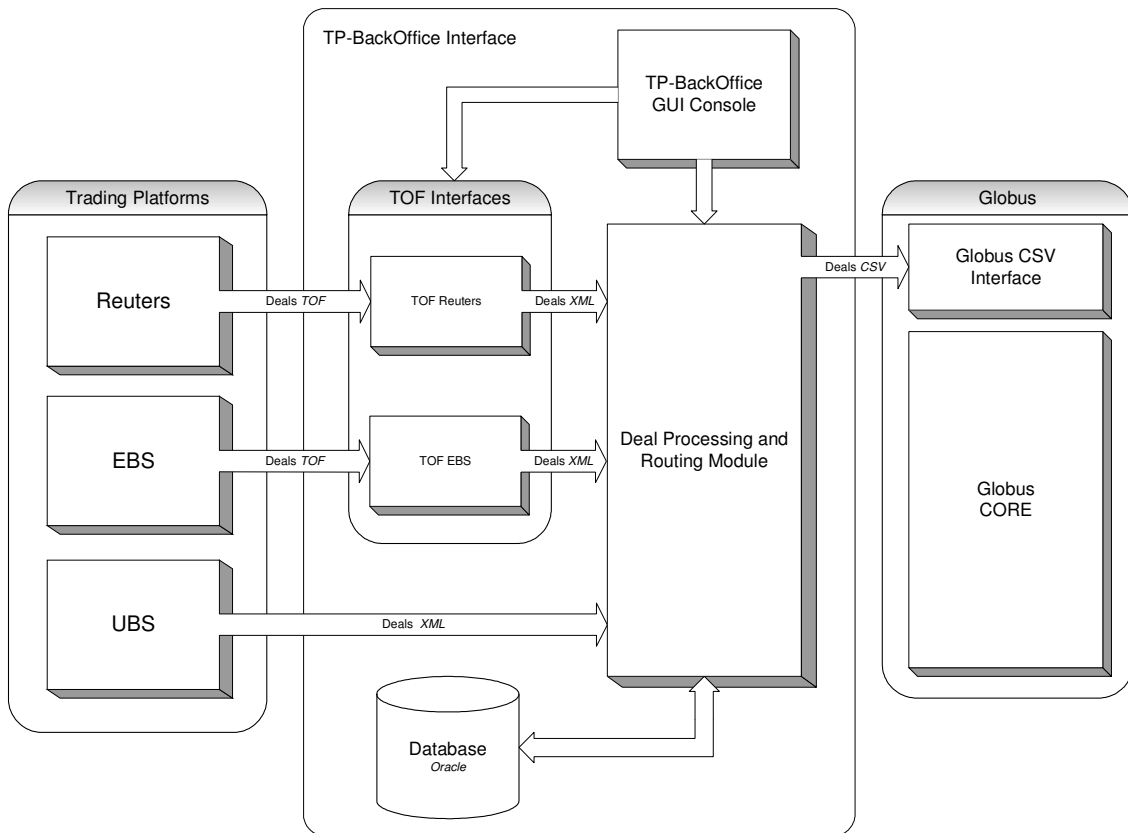
<b>Communications</b>	Serial, file exchange, TCP, SCP
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<b>Database</b>	Oracle
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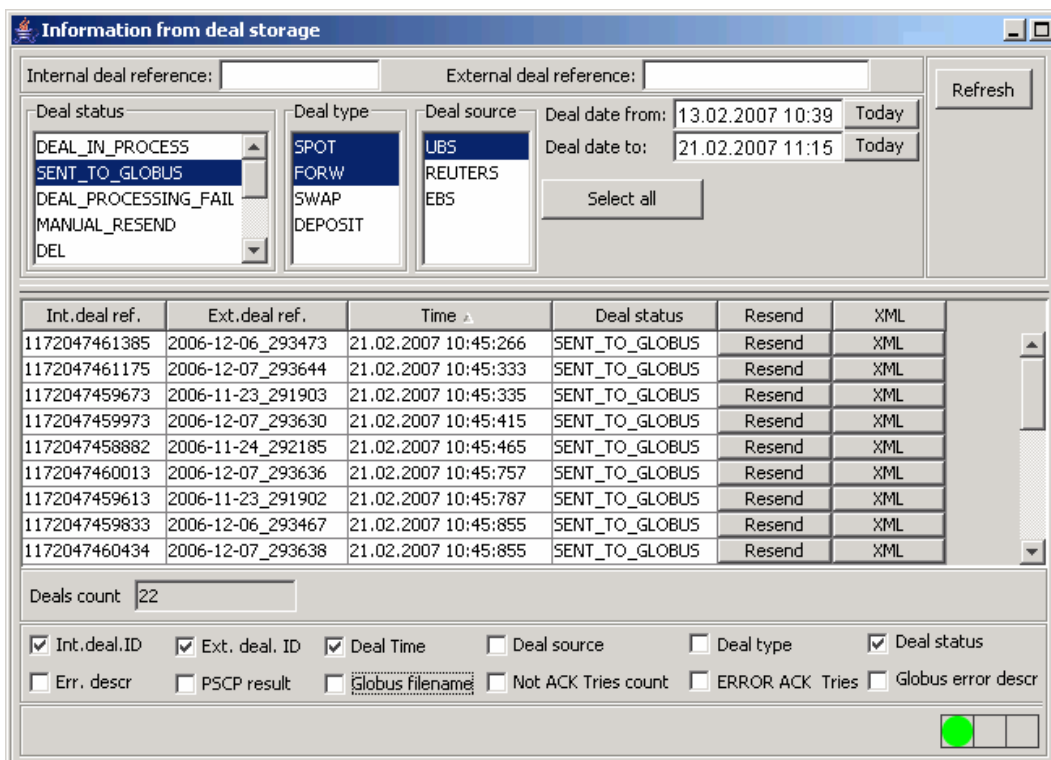
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The system structure within this implementation is displayed on the diagram below:



**Figure 1.** TP-BackOffice Interface implementation, data-flow diagram

The example screenshots below show user interface for administration screen and Reuters TOF (Ticket Output Feed) adapter screen.



**Information from deal storage**

Internal deal reference:  External deal reference:  Refresh

Deal status: DEAL\_IN\_PROCESS, SENT\_TO\_GLOBUS, DEAL\_PROCESSING\_FAIL, MANUAL\_RESEND, DEL

Deal type: SPOT, FORW, SWAP, DEPOSIT

Deal source: UBS, REUTERS, EBS

Deal date from: 13.02.2007 10:39 Today

Deal date to: 21.02.2007 11:15 Today

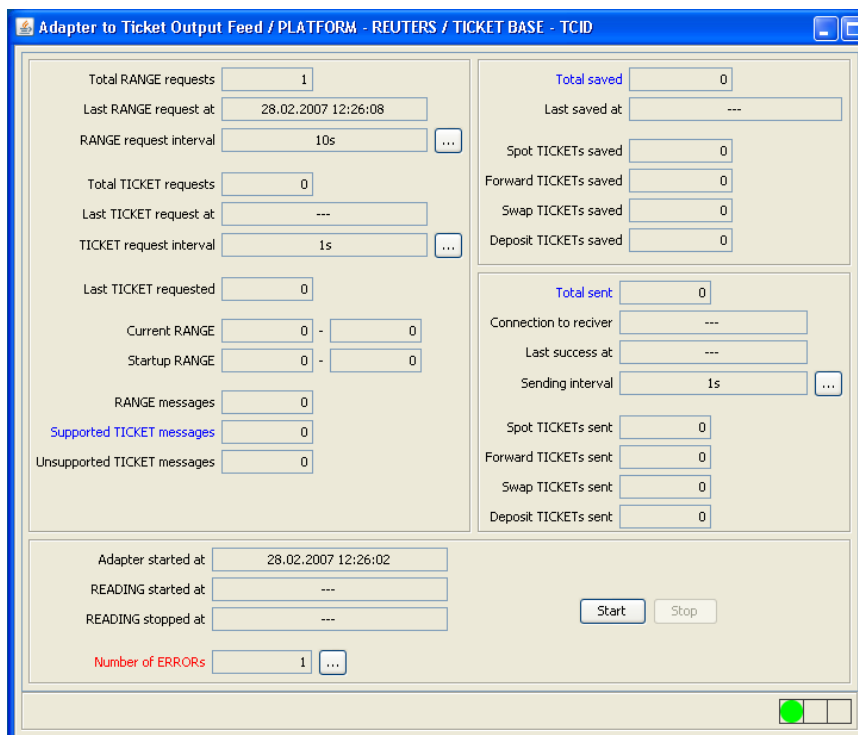
Select all

Int.deal ref.	Ext.deal ref.	Time	Deal status	Resend	XML
1172047461385	2006-12-06_293473	21.02.2007 10:45:266	SENT_TO_GLOBUS	Resend	XML
1172047461175	2006-12-07_293644	21.02.2007 10:45:333	SENT_TO_GLOBUS	Resend	XML
1172047459673	2006-11-23_291903	21.02.2007 10:45:335	SENT_TO_GLOBUS	Resend	XML
1172047459973	2006-12-07_293630	21.02.2007 10:45:415	SENT_TO_GLOBUS	Resend	XML
1172047458882	2006-11-24_292185	21.02.2007 10:45:465	SENT_TO_GLOBUS	Resend	XML
1172047460013	2006-12-07_293636	21.02.2007 10:45:757	SENT_TO_GLOBUS	Resend	XML
1172047459613	2006-11-23_291902	21.02.2007 10:45:787	SENT_TO_GLOBUS	Resend	XML
1172047459833	2006-12-06_293467	21.02.2007 10:45:855	SENT_TO_GLOBUS	Resend	XML
1172047460434	2006-12-07_293638	21.02.2007 10:45:855	SENT_TO_GLOBUS	Resend	XML

Deals count: 22

Int.deal.ID  
 Ext. deal. ID  
 Deal Time  
 Deal source  
 Deal type  
 Deal status  
 Err. descr  
 PSCP result  
 Globus filename  
 Not ACK Tries count  
 ERROR ACK Tries  
 Globus error descr

Figure 2. TP-BackOffice deal screen (Globus version)



**Adapter to Ticket Output Feed / PLATFORM - REUTERS / TICKET BASE - TCID**

Total RANGE requests: 1

Last RANGE request at: 28.02.2007 12:26:08

RANGE request interval: 10s

Total TICKET requests: 0

Last TICKET request at: ---

TICKET request interval: 1s

Last TICKET requested: 0

Current RANGE: 0 - 0

Startup RANGE: 0 - 0

RANGE messages: 0

Supported TICKET messages: 0

Unsupported TICKET messages: 0

Adapter started at: 28.02.2007 12:26:02

READING started at: ---

READING stopped at: ---

Number of ERRORS: 1

Total saved: 0

Last saved at: ---

Spot TICKETs saved: 0

Forward TICKETs saved: 0

Swap TICKETs saved: 0

Deposit TICKETs saved: 0

Total sent: 0

Connection to reciver: ---

Last success at: ---

Sending interval: 1s

Spot TICKETs sent: 0

Forward TICKETs sent: 0

Swap TICKETs sent: 0

Deposit TICKETs sent: 0

Start Stop

Figure 3. Reuters TOF screen