Tick42 BLP Bridge for Open Mama – version 2.1 – Release note

Name: Tick42 BLP Open Mama Bridge:

Version:2.1

Date: 05-Jun-2015

This is the release note for the Tick42 Blp Open Mama bridge.

This bridge allows Open Mama subscribers http://www.openmama.org/downloads/releases (version 2.2.2.1) to connect to Bloomberg data feeds using the Bloomberg Open API http://www.openbloomberg.com/open-api/

Please refer to the change list in section 7 below.

1 Scope

This release provides access to real-time and delayed market data and to reference data. Future releases will provide access to historical and other data services from Bloomberg.

A user guide can be found at docs\Tick42 BLP Bridge for OpenMama.pdf

2 Installation

Installation is covered in detail in the document docs\Tick42 BLP Bridge Development environment 2.1.pdf.

Please note that some distributions of boost for windows organise the directories for lib files differently. The vcproj files included with this release work with the distribution of boost referenced in the document. If build errors relating to boost are found then please check the paths in your boost installation. Then, if necessary contact Tick42 for support.

3 Testing

This version has been tested on Windows with the C and Java and .Net versions of Mamalisten from the Open Mama 2.3.1 release and on Linux with the C and Java versions of mamaListen

It also works with the .Net MamdaListen example in the Wombat 5.1 SDK as the subset of interfaces used for plnvoke in this example seem to be identical.

It has been tested using both the Bloomberg Terminal api and the Bloomberg server api on Windows.

We believe that this will also work with Managed B-Pipe but have not tested that configuration

4 Known Issues

[OPENMAMA-47]

The Java MamaListen example crashes on shutdown. This problem has also been seen with the Wombat bridge and we believe it to be an issue with the jni implementation. This can be worked around by removing the call to queueGroup.destroyWait() in the java sample shutdown().

[OPENMAMA-48]

There are also a number of issues around mapping Blomberg Field names to Wombat fields. OpenMama client code that assumes Wombat field names will fail to obtain field values. This is high on the Tick42 priority list to resolve (see the roadmap section below).

[OPENMAMA-51]

Data Quality is not reported in this release

5 Road map for future releases

The following features are planned for subsequent releases. The order below reflects our current priorities but may change depending on feedback from users

- Implement better reporting of connectivity failures and other data quality issues [OPENMAMA-51]
- Provide configurable default fields for Bloomberg requests [OPENMAMA-53]

6 Support

Tick42 will support this release through the openemama-dev and openmama-user mailing lists.

Companies that are interested in production level support should contact Tick42 (blpBridge@tick42.com)

7 Change history

7.1 Version **2.1**

Built with OpenMAMA 2.3.1, boost 1.54

Minor code changes to deal with stricter syntax checking in VS2012 and a change to the OpenMAMA API

7.2 Version 2.0

Provides a subscribable data dictionary implementation [OPENMAMA-50]

Provides a linux build [OPENMAMA-52] We have chosen not to integrate into the OpenMAMA build at present

Provides support for fieldname and type mapping through an external csv file. This allows configurable translation of Bloomberg field names to Wombat/MAMA field names. Delivery of unmapped fields is optional.

7.3 Version 1.0.1

Built with OpenMAMA version 2.2.2.1 which contains middleware definitions for this bridge and payload, so patching the OpenMAMA source is no longer required.

Bug fixes

- 1. Intraday summary messages are now correctly sent as MAMA_MSG_TYPE_UPDATE rather than as Recap messages.
- 2. I16 and U16 data types are implemented (missing from version 1.0)
- 3. tick42blpmsgPayload_getNumFields is correctly implemented.

7.4 Version 1.0

Initial public release