MEETING AGENDA

MEETING NAME: IORS Weekly Status Meeting	Date:	February 19, 2014

Meeting Organizer:	Jamlen Frondoso
Attendees:	Binita Adhikari, Michele Davis, Tom O'Shaughnessy, Brian Hwang, Qiaoqi Zhou/Eric Salem, Christine Malia, Daniel Sapienza/Maatra Akbar, Zeng Cao, Wilmer Correa/ Sefauddin Dhali, Andreas Kanon, Geralyn Endo Out of office: Binita 2/24 – 3/3, Qiaoqi 3/3 – 3/7, Jamlen 3-4 – 3/7
Purpose:	Review overall status and health of the IORS application
Desired Outcome:	• Obtain commitment on addressing and prioritizing new and/or existing production issues • New business / concerns are communicated, prioritized, and planned • Discuss and schedule future releases

MEETING AGENDA

TIME	TOPIC	SPEAKER
15 min	New Production Issues	MOps / SQM / Dev
15 min	Outstanding issues / Open Items & Activities	Team
5 min	Release milestones	PMG
5 min	Roadmap	PMG
10 min	Roundtable	Team

ISSUES & ACTION ITEMS

#	TOPIC	ACTIONS/PROGRESS	ASSIGNED	TARGET DATE
1.	Status of IORS 8.0: • IORS R8.0 version prod turnover target is TBD • PAT against IORS 8.0/ core 8.0. • Rollout	New ORA delivered to SIT yesterday. Impact to BAT schedule? PAT progress with environment and availability of feeders		TBD

NEW / OUTSTANDING / OPEN ITEMS

#	DESCRIPTION	PRIORITY	STATUS/RESOLUTION/RESPONSE	OWNER
1.	To confirm whether there are changes to MOE and IRC in R9. This is to determine if R9 can have a slow rollout starting with one BSI.			Dev

CORE RELEASE 8.0
Note: These changes will not be live Day 1 of core release 8.0

Target date: January 13, 2014 7.0 IORS with 8.0 core, TBD 8.0 IORS
Status: In BAT

#	SIR #	DESCRIPTION	REQMTS	FD
Original Pre-8.0 items, now merged with 8.0				
1.	246315	• GTS API: (1) Window size logic ; (2) SOD performance counters • IORS Send interface (1 thread per adapter)		
2.	240957	Possible deadlock caused by IORS retransmission tracking logic		
3.		IORS to use .NET 4.0		
8.0 items				

#				
4.	238360	remove support for OrderStatusReq msg so that IORS doesn't need to cache a lot of state information. Other exchanges such as BATS, NOM, ARCA, don't support this msg type at all. *This requires a code clean-up for IORS.*	N/A	Done
5.	238355	ORA should process POB instead of TIB – *Business confirmed its fine not having counterparty Clearing Account or CMTA in POB, as long as it remains in Drop Copy. We will need to provide sufficient notice of the change and update the FIX manual/specs accordingly.*	N/A	Done
6.	252344	a) avoid creating temporary objects to minimize GC collections b) for objects which must be created, it should live as short as possible so that it is reclaimed in gen 0 c) use resource pooling to recycle objects, use structs if necessary	N/A	Details in SIR
7.	254575	Fixes to the prod issues experienced by INCA (NOS → Cxl → Cxl Reject → No Fills) and LIQ (Cxl on GTC Combo no longer in core → Loops on Cxl Reject)	N/A	
8.	258302	Race condition is causing clOrdId validation to fail (prod issue found in Pre-8.0)	N/A	
9.	258066	Incorrect sequence number assignment causes session disconnect (prod issue found in Pre-8.0)	N/A	

Roadmap

BRD	Jamlen	BRDs due 6/14/13, Business approval due 6/21/13, Dev approval/scope lockdown due 7/26/13.
DFS	Qiaoqi	DFS complete 8/16/13, DFS Approved 8/30/13
Dev build/release	Qiaoqi	Code cutoff 10/4/13, delivery to AT 10/18/13
TMS Communication	Brian	TIC sent. Conformance testing not required.
SIT	Wilmer	10/21/13 – 10/25/13
SQM	Michele	10/28/13 – 1/10/14; IORS 8.0 testing to be completed by 2/7/14
PAT/OAT	Andreas/Han	OAT will be completed by 1/3/14. Basic regression was run against IORS 7.0 with Core 8.0. Results are in line with previous runs in PAT for IORS. Status of PAT against IORS 8.0/ core 8.0?
ASG	Daniel	1/10/14 - IORS will go live with 7.0 code Day 1 of 8.0 TBD – IORS 8.0 will go live in prod

IORS RELEASE – PRE 9.0

Target date: TBD
Status: In Dev

#	SIR #	DESCRIPTION	REQMTS	FD
1.	244920	Embedded fix - re-balance work between threads	N/A	
2.	249275	Embedded Fix Engine - excessive temporary strings created when parsing incoming messages	N/A	
3.	251682	Update GTS API to use .NET thread pool threads for processing	N/A	
4.	231406	IORS to support GTSApi's Connection Gateway login functionality	N/A	
5.	234418	GtsApi - provide a timestamp for each message received from gateway (Donnell). *No IORS code change*	N/A	
6.	Notes:	This release contains no functional change. It has performance improvements and updates to GTSApi. It is separate from the core release to minimize risk in prod. IORS is planning a Pre-9.0 release in order to take significant GTSApi changes. The Pre-9.0 release allows IORS to easily fall back without affecting other apps should there be any prod issues taking the new GTSApi.		
7.	Rollout Plan	Pre-9.0 needs to go live before Core release 9.0. Slow rollout starting with 1 BSI.		

Roadmap

Development	Dev	GTSApi – Delivered; Embedded FIX deliver to IORS Dev 11/22; IORS – Deliver to BAT 2/14/14
Test	SQM	Requires full 8-week regression testing
	PAT / OAT	Need to discuss the changes and recommend performance test cases
Prod	ASG/MOPS	TBD - Will be before May 12, R9.0 live date

CORE RELEASE 9.0

Target date: May 12, 2014 for Core, TBD for IORS 9.0
Status: In DTS Phase

#	SIR #	DESCRIPTION	REQMTS	FD
1.	237081	enhance embedded fix engine latency consistency	N/A	
2.	255970	Embedded FIX SIR - Issue processing Custom Fix Rule	N/A	
3.	253992	Automated IORS Reconciliation (Phase 2)	Done	
4.	238357	Remove support for clOrdId greater than 20 char *– periodically scan for > 20 char usage; Day 1 GT orders w/ > 20 chars will be deleted by MOps and/or member?*	In SIRE	

Roadmap

BRD	Jamlen	BRDs due 11/1/13, Business approval due 11/7/13 DTS Approval due 1/24/14 *– submitted comments/correction on 2/13*
Dev	Dev	BRD approval due 11/29/13; DTS due 1/10/14 Scope commitment lockdown 1/24/13 2/28/14 BE delivery to AT 2/21/14 code cutoff
SIT	SIT	2/7/14 – 2/14/14
SQM	Binita/Michele	3/17/14 – 5/9/14 , lockdown 5/2/14
PAT / OAT	Andreas/Han	
TMS	TMS	Member communication about ClOrderId change will go out week of ?
ASG	Daniel	5/9/14 for 5/12/14

CORE RELEASE 10.0

Target date: TBD
Status: Scope Gathering

#	SIR #	DESCRIPTION	REQMTS	FD
1.	258843	IORS to support UPC orders	Pending	
2.	260967	Discontinue non-persistent feature for GTC/GTD	Pending	
3.	262007	Suppress counterparty clearing changes on the trade drop copy	Pending	
4.	258233	IORS: Registered IO		
Carryover from R9				
5.	250322	IORS returns unsolicited cancel ER referencing ClOrdID of member Cancel Request	N/A	
6.	242581	Add measure points to IORS for Performance Monitor integration *– pre-req: common library*	In SIRE	
7.	238358	Trade information for PTA should be cached to a database because PTA is done after market hours. PTA is not latency sensitive	N/A	

8.	198966	FIX tag 654(LegRefID) missing on mutltileg order reject ERs	N/A	
9.	200517	IORS: In Execution report (35=8), IORS populate incorrect value in tag 151(leaves qty) when order status (tag 39) = 8 (rejected) or 4(cancelled) under following scenarios.	N/A	
10.	204620	IORS member trying to cancel an order and the order not being cancelled from the Core	N/A	
11.	188724	ORA is not sending Out followed by Partially Filled Msg on reducing the Qty via DMI request	N/A	
12.	192065	Day Order Qty is not corect in GTC spread that doesn't have 1:1 ratio	N/A	
13.	196100	Order DCA is not sending out message after the Deal Rectification in MPT	N/A	
14.	201235	IORS reconciled the rejected order with core in a scenario where clOrderID were the same on the rejected and submitted Order	N/A	
15.	224951	when ALO Repriced Order is cancelled replaced to be an ALO Cancelled, tag 9144 shouldn;t sent out	N/A	
16.	223841	BSI framework: SDA is not reflecting the correct state of the adap when adp is stopped	N/A	

Roadmap

BRD	Jamlen	BRD due - TBD