

## MEETING AGENDA



<b>MEETING NAME:</b> <b>ORS</b> Weekly Status Meeting	<b>Date:</b> June 24, 2014
<b>Meeting Organizer:</b>	Jamlen Frondoso
<b>Attendees:</b>	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, Carlos Bautista, Mikael Avedissian
<b>Purpose:</b>	Review overall status and health of the ORS application
<b>Desired Outcome:</b>	<ul style="list-style-type: none"> <li>Obtain commitment on addressing and prioritizing new and/or existing production issues</li> <li>New business / concerns are communicated, prioritized, and planned</li> <li>Discuss and schedule future releases</li> </ul>

### 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.	Post 9.0 Incremental 1 Status and Rollout Plan	BAT – completed. Target release – tonight for tomorrow 6/25, pending PAT update.		
2.	Wells Fargo entered a spread with a 1 to 1.5 ratio. It executed 1 to 1. ORA currently doesn't validate LegRatioQty, it converts from a decimal number to an integer i.e. if the ratio is 2.5:1, ORA converts it to 2:1. In the production case it converted 1:1.5 to 1:1	SIR 273700		TBD

### NEW / OUTSTANDING / OPEN ITEMS

#	DESCRIPTION	PRIORITY	STATUS/RESOLUTION/RESPONSE	OWNER
1.	SIR 252870. ISEAPP Log File Naming Convention.		SIT found issue. This was moved out of Post 9.0 Inc 2 and can go separately.	Dev?
2.	SIR 231406. IORS to support GTSApi's Connection Gateway login functionality. Implemented in Post 9.0 Incr 1 but off for Day 1.		Live date is TBD based on 'turbo flow' changes in the core	Dev

### ORS RELEASE – POST 9.0 INCREMENTAL 1

**Target date: June [TBD], 2014 turnover from BAT**

**Status: In PAT**

#	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.	234418	GtsApi - provide a timestamp for each message received from gateway (Donnell). No IORS code change	N/A	

5.	255970	Embedded FIX SIR - Issue processing Custom Fix Rule	N/A	
6.	271333	ORAv3.31.0.2: AvgPx field on ER exceeds 6 decimal places – embedded FIX SIR	N/A	
7.			N/A	
8.	271760	IORs - use NGEN on ORA instances – <i>the PAT test results looked good. There is no code/functional chg.</i>	N/A	
9.	Notes:	<ul style="list-style-type: none"> <li>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 – it allows IORS to easily fall back without affecting other apps should there be any prod issues taking the new GTSApi. With R8.0 fixes going into the Pre-9.0 schedule, Pre-9.0 has become Post 9.0 Incremental 1 release.</li> <li>All fixes made in ORA v3.30.0.9, v3.30.0.10, v3.30.0.11, v3.30.0.12, v3.30.0.13 will be made in this release</li> </ul>		
10.	Rollout Plan	TBD		

#### Roadmap

Development	Dev	GTSApi – Delivered; Embedded FIX deliver to IORS Dev 11/22; IORS – deliver to BAT 2/14/14. Awaiting Embedded FIX change from Slava (end of March).
Test	SQM	Requires full regression testing
	PAT / OAT	PAT is troubleshooting the 25ms ack delay – <b>Status?</b>
Prod	ASG/MOPS	Rollout plan TBD

## IORs RELEASE – POST 9.0 INCREMENTAL 2

**Target date: TBD (mid-July 2014)**

**Status: In BAT**

#	SIR #	DESCRIPTION	REQMTS	FD
1.	253992	Automated IORS Reconciliation (Phase 2)	Done	
2.	269336	IORs - make GT order reconciliation configurable (will be part of DTS for SIR 253992)	N/A	
3.	238357	Remove support for clOrdId greater than 20 char – <i>periodically scan for &gt; 20 char usage</i>	In SIRE	
4.	265044	IORs - exception logged while processing TIB – <i>issue found in R8 that team agreed will be fixed in R9</i>	N/A	
5.	265486	IORs unknown trade when TIB arrives after order is cancelled – <i>issue found in R8 that team agreed will be fixed in R9</i>	N/A	
6.	271761	IORs - ORA to use .Net 4.5	N/A	

#### Roadmap

BRD	Jamlen	BRDs due 11/1/13, Business approval due 11/7/13 DTS Approval due 1/24/14 – <i>submitted comments/correction on 2/13</i>
Dev	Dev	BRD approval due 11/29/13; DTS due 1/10/14; Scope commitment lockdown 1/24/13; BE delivery to AT 2/28/14; code cutoff 2/21/14 Before Day 1 – create script to generate a list of orders in the DB with CLOrderID > 20. This script will be run before Day 1. MOps will reach out to the members who haven't deleted these orders. Will need to do a re-build with the embedded FIX changes in Incr 1.
SIT	SIT	
SQM	Binita/Michele	<ul style="list-style-type: none"> <li>Test Incremental 2 release with IORS Reconciliation switched OFF, this will decrease the scope of our testing and we will be able to pick up R10.0 release on time to be ready for Day1 of 10.0</li> </ul>

		<ul style="list-style-type: none"> <li>R10 DCA will be tested in parallel with ORA for the Day 1 required functionalities. If needed SIR 262007 (Suppress counterparty clearing changes on the trade drop copy) testing can be de-prioritized for Day1 of R10.</li> </ul>
PAT / OAT	Andreas/Han	
TMS	TMS	
ASG	Daniel	

## CORE RELEASE 10.0

**Target date: September 29, 2014 or October 6, 2014**

**Status: BRD Review Phase**

#	SIR #	DESCRIPTION	REQMTS	FD
1.	260967	Discontinue non-persistent feature for GTC/GTD – Mandatory member impacting change	Done	
2.	269992	Script to convert pre-existing non-persistent GT orders to persistent – <i>request is part of 260967 BRD</i>	N/A	
3.	267542	IORS to support Sweep orders via Linkage Handler – Mandatory member impacting change	Done	
4.	268169	QCC with Stock: DCA to support stock leg executions	Done	
5.	258843	IORS to support UPC orders	Done	
6.	262007	Suppress counterparty clearing changes on the trade drop copy – <b>TMS: confirm for day 1 or after?</b>	Done	
7.	272600	Bust and trade adjustment ERs do not return when making CMTA change via MPT for a modified order scenario.	N/A	
8.	267261	Enhance IORS GTC load at start up – <i>Embedded FIX team will spend time within the R10 dev cycle for the permanent solution.</i>	N/A	
9.	237081 (FYI)	Enhance embedded FIX engine latency consistency – <i>Embedded FIX team will spend time within the R10 dev cycle for additional analysis in order to plan for any Embedded FIX performance improvements</i>	N/A	

### Clean-up SIRs – Will change Requested release field (PMG)

10.	249286	ORAv3.28.0.3: TIF change on NOM Order Cancel Replace does not take effect when Tag 9202 is set	N/A	
11.	265410	ORAv3.28.1.0: Modification Requests made before an order is acked when (product state=open or product state=pre-open)and instrument state = rotation are not processed	N/A	
12.	250322	IORS returns unsolicited cancel ER referencing ClOrdID of member Cancel Request	N/A	
13.	242581	Add measure points to IORS for Performance Monitor integration – <i>pre-req: common library</i>	In SIRE	
14.	198966	FIX tag 654(LegRefID) missing on multileg order reject ERs	N/A	
15.	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	
16.	204620	IORS member trying to cancel an order and the order not being cancelled from the Core	N/A	
17.	188724	ORA is not sending Out followed by Partially Filled Msg on reducing the Qty via DMI request	N/A	
18.	192065	Day Order Qty is not corect in GTC spread that doesn't have 1:1 ratio	N/A	
19.	196100	Order DCA is not sending out message after the Deal Rectification in MPT	N/A	
20.	201235	IORS reconciled the rejected order with core in a scenario where clOrderID were the same on the rejected and submitted Order	N/A	
21.	224951	when ALO Repriced Order is cancelled replaced to be an ALO Cancelled, tag 9144 shouldn;t sent out	N/A	

### Roadmap

BRD	Jamlen	BRDs due 3/31/14; Business approval due ; DTS Approval due
Dev	Dev	BRD approval due; DTS due ;



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		Scope commitment lockdown 4/30/14; Code cutoff 8/1/14 BE delivery to AT 7/14/14 for mandatory memb impacting chgs; BE delivery to AT 8/15/14 for non-mandatory memb impacting chgs;
SIT	SIT	
SQM	Binita/Michele	<ul style="list-style-type: none"><li>• Test R10.0 release starting with the Mandatory Day 1 changes with the Reconciliation switched OFF , if we have time after completing the testing for Day 1 required functionalities we will pick up Reconciliation testing, if not we will have to plan on testing this post R10</li><li>• R10 DCA will be tested in parallel with ORA for the Day 1 required functionalities. If needed SIR 262007 (Suppress counterparty clearing changes on the trade drop copy) testing can be de-prioritized for Day 1 of R10.</li></ul>
PAT / OAT	Andreas/Han	
TMS	TMS	Member communication 7/28/14
ASG	Daniel	