

MEETING AGENDA



MEETING NAME:	IORIS Weekly Status Meeting	Date:	August 4, 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, Carlos Bautista, Mikael Avedissian		
Purpose:	Review overall status and health of the IORS application		
Desired Outcome:	<ul style="list-style-type: none"> 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.	Incremental 2 rollout update	<p>Capacity testing on BSI 13 after one day in prod:</p> <ul style="list-style-type: none"> Active sessions saw around 16-30% reduction in latency. Compass most active session had an average of 799µs Low to medium activity sessions saw a reduction between 25 to 70% (1 STC session dropped from ~5.3 to 1.4ms average) 		
2.	7/17: Dash's connection to GMNI encountered an issue that is being investigated. Unexpected, internal tag 9999999 showed up on an ER and caused thousands of resend requests from them.	<p>As of 7/18, a FIX rule to strip out tag 9999999 is in production only on Dash's GMNI connections. Cannot reproduce issue in BAT or in Dev.</p> <p>Enter a SIR for tracking. R10 cycles?</p>	Dev	

NEW / OUTSTANDING / OPEN ITEMS

#	DESCRIPTION	PRIORITY	STATUS/RESOLUTION/RESPONSE	OWNER
1.	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 a core change	Dev
2.	SIR 238225 - Simplex received 'too many outstanding requests' rejects on all orders after partition 14 failover (Prod issue on 4/23)		ASG is scheduled to try and recreate this scenario. They will pick up testing for this after R10 testing.	ASG

IORIS RELEASE – POST 9.0 INCREMENTAL 2

Target date: TBD

Status: In BAT

#	SIR #	DESCRIPTION	REQMTS	FD
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1.	253992	Automated IORS Reconciliation (Phase 2) – Switched OFF	Done	
2.	269336	ORS - 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 > 20 char usage. As of 7/15, no firm is sending COrderID > 20 chars. No existing GTC/GTD orders with > 20 char COrderId.</i>	In SIRE	
4.	265044	ORS - exception logged while processing TIB – <i>issue found in R8 that team agreed will be fixed in R9</i>	N/A	
5.	265486	ORS 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	ORS - ORA to use .Net 4.5	N/A	
7.	273700	ORA doesn't validate LegRatioQty, it converts from a decimal number to an integer	In SIRE	
8.	275892	ORAv3.31.0.5/EFix: Checksum Error on messages containing ASCII characters greater than 128	N/A	

Note:

1. The two ORAs (13, 14) with the Incremental 1 release will be rolled back to the R8.0 release on 7/15. All IORS members are on R8.0.
2. Embedded FIX will have a change (275892) for IORS Incremental 2 that will ensure the behavior is the same as in R8.0.
3. The upgrade for members on R8.0 will be Incremental 2 (no longer Incremental 1).

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 COrderID > 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"> • 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 • 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.
PAT / OAT	Andreas/Han	Will re-test with 275892.
TMS	TMS	
ASG	Daniel	Scaled rollout starting with 1 BSI. There will be a dedicated server on .NET 4.0 in case of rollback from .NET 4.5. Day 1 = BSI 13. Day 2 = BSI 14.

CORE RELEASE 10.0

Target date: September 29, 2014

Status: In BAT

#	SIR #	DESCRIPTION	REQMTS	DTS
1.	260967	Discontinue non-persistent feature for GTC/GTD – Mandatory member impacting change. Day 1 feature.	Done	
2.	269992	Script to convert pre-existing non-persistent GT orders to persistent – Day 1 feature.	N/A	
3.	267542	ORS to support Sweep orders via Linkage Handler – Mandatory member impacting change. Day 1 feature.	Done	
4.	268169	QCC with Stock: DCA to support stock leg executions – <i>this will be configurable</i> . Day 2 feature.	Done	

5.	258843	IORS to support UPC orders – Day 2 feature.	Done	
6.	262007	Suppress counterparty clearing changes on the trade drop copy – Switched OFF. Switched ON (to suppress) will be a Day 2 feature.	Done	
7.	232403	Embedded FIX: Add milliseconds to transact time. Day 2 feature.	In SIRE	
8.	254573	IORS FIX session not logging message. Day 2 feature.	N/A	
9.	252870	ISEAPP Log File Naming Convention. Day 2 feature.	In SIRE	
10.	253738	GTSAPI Authentication Not Using MaxLoginAttempts Config Value	N/A	

Post R10 Testing and rollout

1.	253992	Automated IORS Reconciliation (Phase 2) – Switched ON; <i>MPT SIR to go with this</i>	Done	
2.	262007	Suppress counterparty clearing changes on the trade drop copy (Switched ON) – <i>Sugg: keep the config OFF and change code for permanent suppression in R11. Discuss with team.</i>	Done	

Roadmap

BRD	Jamlen	BRDs due 3/31/14; Business approval due ; DTS Approval due	
Dev	Dev	BRD approval due; DTS due ; 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"> Test case review 8/6/14 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. R10 DCA will be tested in parallel with ORA for the Day 1 required functionalities. If R10 will be released end of Sept, SIR 262007 (Suppress counterparty clearing changes on the trade drop copy) testing can be de-prioritized for Day 1 of R10. If R10 will be delayed for whatever reason, testing efforts for SIR 262007 will be re-assessed by SQM. 	
PAT / OAT	Andreas/Han		
TMS	TMS	Member communication 7/28/14	
ASG	Daniel	Need: GTC order clean-up – GTC comparison between what's in core and what's in IORS DB; Run script during weekend test to clean up discrepancies.	
		Component	Day 1 Rollout
		ORA	
		DCA	
		MOE	
		IRC	
		Rollback	Day 2 Rollout
		None	