Back Office Bridge™
Migration Guide

Version 3.X

Document Version 3.X DV1 7/17/2013

Legal Notices

This document and all related computer programs, example programs, and all Trading Technologies International, Inc. (“TT”) source code are the exclusive property of TT, and are protected by licensing agreements, copyright law and international treaties. Unauthorized possession, reproduction, duplication, or dissemination of this document, or any portion of it, is illegal and may result in severe civil and criminal penalties.

Unauthorized reproduction of any TT software or proprietary information may result in severe civil and criminal penalties, and will be prosecuted to the maximum extent possible under the law.

Information in this document is subject to change without notice. Companies, names, and data used as examples herein are fictitious unless otherwise noted. No part of this document may be reproduced or transmitted in any form or by any means, electronic or mechanical, for any purpose, without the express written permission of TT.

All trademarks displayed in this document are subject to the trademark rights of TT, or are used under agreement by TT. These trademarks include, but are not limited to, service brand names, slogans and logos and emblems including but not limited to: Trading Technologies®, the Trading Technologies Logo, TT™, X_TRADER®, TT SIM™ X_RISK®, MD Trader®, Autospreader®, X_STUDY®, TT_TRADER®, TT CVD®, ADL™, Autotrader™, TT Trainer™, Back Office Bridge™, TTNET™. All other referenced companies, individuals and trademarks retain their rights. All trademarks are the property of their respective owners. The unauthorized use of any trademark displayed in this document is strictly prohibited.

1 Migrating Back Office Bridge™ Tasks

Overview

What is the purpose of this Migration Guide?

This document provides guidance for discontinuing use of Back Office Bridge™ tasks for position management and replacing these tasks with functionality available on TT Gateways. Specifically, TT Gateways 7.16.8 and higher provide account-based risk checking to support customer compliance with CFTC Regulation 1.73, and include enhanced functionality that can replace Back Office Bridge's Internal Position tasks.

Additionally, this document provides guidance for replacing Back Office Position, Back Office Currency, and Back Office Margin tasks using other TT products.

Note: The Eurex Gateway currently does not support account-based risk. This functionality will be added to Eurex Gateway 7.17.1.

Who should I contact?

Before proceeding, contact your Technical Account Manager (TAM) regarding your plans to discontinue use of Back Office Bridge and coordinate any migration issues that are unique to your trading environment.

When should I migrate?

Back Office Bridge will no longer be supported by TT as of June 30, 2013.

You can choose to continue using Back Office Bridge after this date; however, you need to be aware of the following incompatibilities with TT Gateway and Client software versions:

- Start of Day records (SODs) and Detailed Start of Day records (DSODs) published using Back Office Bridge are incompatible with the account-based risk-checks done on TT Gateways 7.16.8 and higher (refer to the section called **What are the differences between Back Office Bridge SODs/DSODs and Account-Based Risk SODs?** on page 7).
- After TT User Setup 7.17 is installed in your trading environment, you will not be able to use Back Office Bridge to publish SODs and DSODs for direct trader Member-Group-Trader logins (MGTs).
- Back Office Bridge will be incompatible with TT's MultiBroker environment.
- Back Office Bridge will not initialize properly with X_TRADER® API 7.17.
- Margin updates published in Back Office Bridge will be incompatible with all TT Client trading application versions 7.17 or higher.

Note: The Back Office Bridge migration should be done at a time that is best for your particular trading environment. However, TT recommends that you that you perform this migration during non-trading hours. Ideally, you should begin these steps following the close of the last trading day prior to migration and complete them over the course of the subsequent weekend.

What versions of TT products do I need to upgrade to in order to replace Back Office Bridge functionality?	Upgrade to the following minimum versions to replace using Back Office Bridge in your trading environment: • TT User Setup 7.4.8 • TT Gateways 7.16.8 (Eurex Gateway 7.17.1) • X_RISK® 7.12.2 • X_TRADER® API 7.7.9 (*not* 7.17.0 or higher) • TT API (part of an upcoming release) • TT User Setup Risk API (part of an upcoming TT User Setup release)
What other user documents do I need to reference?	For more details about configuring users for account-based risk in TT User Setup 7.4.8, refer to the *TT User Setup User Manual* and the *Account-Based Risk Feature Guide*. For more information regarding TT Gateway 7.16.8 functionality that can replace Back Office Bridge, refer to the *TT Gateways Architecture System Administration Manual*. For more information about disabling Back Office Bridge tasks, refer to the *Back Office Bridge System Administration Manual*. To manually add or modify SODs using X_RISK, refer to the *X_RISK User Manual*. For publishing account-based SOD updates to TT Gateway 7.16.8 or higher using X_TRADER API, refer to the *X_TRADER API Class Reference Developer's Guide.*

What are the impacts to Internal Position Tasks?

How do I migrate Internal Position tasks and exclude individual trader IDs from my SOD records?

To support account-based risk going forward, trader exclusion for SODs is configured in TT User Setup based on a Gateway Login-level setting. If the option to disable AutoSOD is selected, all users of this particular Gateway Login will be impacted.

To migrate from using Back Office Bridge to using TT User Setup and AutoSOD on the TT Gateway for excluding individual trader SODs, do the following:

1. Ensure that you have upgraded to the following versions of TT User Setup and the TT Gateways in your trading environment
   - TT User Setup 7.4.8 or higher
   - TT Gateway 7.16.8 (Eurex Gateway 7.17.1) or higher
2. Manually disable AutoSOD per gateway login in TT User Setup for each MGT that is currently excluded for that TT Gateway in Back Office Bridge. This is done by checking the **Disable Auto-Calculate-SOD** option in the **Gateway Login** tab.

   Note: All MGTs need to migrate from Back Office Bridge to AutoSOD on the new gateway at the same time.

3. If the Internal Position task in Back Office Bridge is only used for the TT Gateway that is being migrated, disable the Internal Position task for that TT Gateway in Back Office Bridge.

   If the Internal Position task in Back Office Bridge is used for additional TT Gateways that aren't being migrated at this time, remove the TT Gateway(s) that are being migrated from the task's Gateways filter.

   Note: If you plan to upgrade your ICE Gateways to 7.16.8 or higher and plan to continue using Back Office Bridge, you need to disable the special Sunday evening Back Office Bridge task (e.g., the default configuration's ICE_SundayEvening task) that captures before and publishes after the ICE Gateway's Sunday rollover time. This is necessary because the **ice_ipe_rollover_schedule.ini** file changes in 7.16.8 or higher configure the ICE Gateway to no longer roll sessions on Sundays.

4. If you are not planning on using account-based risk, you can skip this step. If you plan to use account-based risk or if you are using DSODs in Back Office Bridge and want to maintain account-based starting positions, you need to do the following:
   - Delete any existing SODs without Risk Accounts and offset any DSODs (by publishing offsetting manual fills).
   - Publish account-based SODs with a Risk Account added via X_RISK 7.12.2 or higher.

     The **Account** field in X_RISK's SODs/Manual Fills window is the field that needs to be populated with the appropriate Risk Account value on SOD records for all TT Gateways when publishing account-based SODs.
   - Ensure that all TT client applications are upgraded to versions that support account-based SODs.
5. Enable the `Auto-Calculate-SOD` parameter using the Aconfig utility on the TT Gateway. When upgrading your TT Gateways to 7.16.8, refer to the *Account-Based Risk Feature Guide*.

Can I use AutoSOD instead of Back Office Bridge for BrokerTec and LME?

Yes. When enabled on BrokerTec Gateway 7.16.8, AutoSOD includes positions for on-the-run contracts and excludes positions in When-Issued (off-the-run) contracts. Once the maturity date changes on a contract (tenor remains the same), the SOD record is zeroed out. Functionally, this indicates that the new on-the-run contract is now listed and the position is zeroed on the first date of trading in the new contract.

When enabled on LME Gateway 7.16.8, AutoSOD creates positions for rolling contracts based on the prompt date of the contract and not the new contract name that may be created at expiry. Once the contract expires, the SOD record is zeroed out.

To migrate from using Back Office Bridge to using AutoSOD for BrokerTec and LME, do the following:

1. Manually disable AutoSOD per gateway login in TT User Setup for any gateway logins that should be excluded.

   Note: All MGTs need to migrate from Back Office Bridge to AutoSOD on the new gateway at the same time.

2. If the Internal Position task in Back Office Bridge is only used for the TT Gateway that is being migrated, disable the Internal Position task for that TT Gateway in Back Office Bridge.

   If the Internal Position task in Back Office Bridge is used for additional TT Gateways that aren't being migrated at this time, remove the TT Gateway(s) that are being migrated from the task's Gateways filter.

3. If you are not planning on using account-based risk, you can skip this step. If you plan to use account-based risk or if you are using DSODs in Back Office Bridge and want to maintain account-based starting positions, you need to do the following:
   - Delete any existing SODs without Risk Accounts and offset any DSODs (by publishing offsetting manual fills).
   - Publish account-based SODs with a Risk Account added via X_RISK 7.12.2 or higher.

     The **Account** field in X_RISK's SODs/Manual Fills window is the field that needs to be populated with the appropriate Risk Account value on SOD records for all TT Gateways when publishing account-based SODs.
   - Ensure that all TT client applications are upgraded to versions that support account-based SODs.

4. Enable the `Auto-Calculate-SOD` parameter using the Aconfig utility on the TT Gateway. When upgrading your TT Gateways to 7.16.8, refer to the *Account-Based Risk Feature Guide*.

How do I rollover fills from one day to another when an exchange's trading session spans a weekend?

The TT Gateway 7.16.8 uses a **<Gateway_flavor>_rollover_schedule.ini** file that can be configured for trading sessions that span a weekend. Supporting session rollover by schedule allows the gateway to provide SODs for a particular trading session, rather than include all fills for multiple sessions in one SOD.

To migrate from Back Office Bridge to using session rollover by schedule on TT Gateway 7.16.8, do the following:

1. If the Internal Position task in Back Office Bridge is only used for the TT Gateway that is being migrated, disable the Internal Position task for that TT Gateway in Back Office Bridge.

   If the Internal Position task in Back Office Bridge is used for additional TT Gateways that aren't being migrated at this time, remove the TT Gateway(s) that are being migrated from the task's Gateways filter.

2 Verify that the default schedule in the **<Gateway_flavor>_rollover_schedule.ini** file on the TT Gateway is configured for the correct weekend rollover schedule. Refer to the *TT Gateways System Administration Manual* for more details about this configuration file.

> **Note:** If you plan to upgrade your OSE or TOCOM Gateway to 7.16.8 or higher and plan to continue using Back Office Bridge, you need to disable the special weekend Back Office Bridge tasks; i.e., the default configuration's OSE_Daylight_Weekend, OSE_Standard_Weekend, TOCOM_Daylight_Weekend, and TOCOM_Standard_Weekend tasks that mimic Friday-to-Monday fill carryover for the exchange sessions that last from Friday evening through Monday.
>
> OSE and TOCOM Gateways 7.16.8 or higher automatically keep Friday evening's fills through Monday as configured in the **<market>_rollover_schedule.ini** file on these gateways.

3 Delete any existing SODs without Risk Accounts and offset any DSODs (by publishing offsetting manual fills).

4 Publish account-based SODs with a Risk Account added via X_RISK 7.12.2 or higher.

The **Account** field in X_RISK's SODs/Manual Fills window is the field that needs to be populated with the appropriate Risk Account value on SOD records for all TT Gateways when publishing account-based SODs.

5 Enable the `Auto-Calculate-SOD` parameter using the Aconfig utility on the TT Gateway. When upgrading your TT Gateways to 7.16.8, refer to the *Account-Based Risk Feature Guide*

> **Note:** All MGTs need to migrate from Back Office Bridge to AutoSOD on the new gateway at the same time.

What are the differences between Back Office Bridge SODs/DSODs and Account-Based Risk SODs?

The following table compares SODs and DSODs created using Back Office Bridge and Account-Based Risk.

Back Office Bridge	Account-Based Risk
SODs are captured and published per MGT.	Account-based SODs are published per MGT and per Risk Account.
Client trading applications see one SOD record per instrument aggregated for all account numbers used by that MGT. These records do not include a Risk Account.	Client trading applications see multiple account-based SODs per Risk Account for the same MGT and instrument.
Includes manual fills in published SODs.	Using X_RISK 7.12.2, account numbers need to be added to all pre-existing manual fills, DSODs, and SODs before AutoSOD is activated on the TT Gateway.
DSODs retain Account#, FFT2, and FFT3 details from fills on a per MGT and per instrument basis. These records do not include a Risk Account.	Account-based SODs retain the Risk Account details from fills on a per MGT and per instrument basis.

Table 6. SOD Differences

What are the impacts to other Back Office Bridge Tasks?

How do I replace Back Office Position Tasks?

Account-based SOD updates can be done manually via X_RISK 7.12.2, or programmatically via X_TRADER API 7.7.9 (but not 7.17.0 or higher) or an upcoming version of TT API. Please refer to the *X_RISK User Manual* or the *X_TRADER API Class Reference Developer's Guide* for more details on publishing account-based SODs.

> **Note:** If Back Office Bridge is publishing positions to a TT Gateway that supports account-based SODs, the X_TRADER API version on the Back Office Bridge machine must be 7.7.9 or higher.

How do I perform Margin and Currency Table updates without Back Office Bridge?

Margin and currency updates can be done manually via TT User Setup or Guardian. Additionally, the upcoming TT User Setup Risk API will also provide programmatic margin and currency updating functionality.