

DOCUMENT TITLE

NYSE Liffe CCG Provisioning Guide for Members

Universal Trading Platform (UTP)

STATUS

1.0

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The registered office of LIFFE Administration and Management is
Cannon Bridge House | 1 Cousin Lane | London EC4R 3XX | United Kingdom
Telephone: +44 (0)20 7623 0444 Fax: +44 (0)20 7929 3278
Registered in England and Wales no 1591809
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Preface

This document details the steps required to be provisioned with production access to the NYSE Liffe Common Customer Gateway (CCG).

Target Audience

This document is aimed at Members of NYSE Liffe.

Document History

Document Version No.	Date	Change Description
1.0	19/08/10	Initial published version

Associated Documents

The following lists the associated documents, which either should be read in conjunction with this document or which provide other relevant information for the user:

NYSE Liffe Common Customer Gateway (CCG) Interface Specification - Binary Protocol
NYSE Liffe Common Customer Gateway (CCG) Interface Specification - FIX Protocol
UTP - Developer Guidelines

All of the above documents can be found on [Developer Diary / UTP Technical Documents](#).

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1. Introduction

1.1 Universal Trading Platform

A new trading platform known as the Universal Trading Platform (UTP) will be a replacement for LIFFE CONNECT®. As the first part of the migration to the Universal Trading Platform (UTP), Members will connect their trading client applications to the Common Customer Gateway (CCG). The CCG will replace the LIFFE CONNECT® Gateway and API.

The LIFFE CONNECT® API order and trade related messages will be replaced by two CCG interface options:

1. FIX 5.0 protocol
2. Binary Protocol

1.2 NYSE Liffe Membership

There will be no change to the existing NYSE Liffe Membership model and Trader Registration Process. Existing Member Connectivity Administrators (MCA), Member Mnemonics (MNE), Responsible Persons (RP), and Individual Trader Mnemonics (ITM) will be retained for use with the CCG.

For more details regarding NYSE Liffe Membership please refer to the NYSE Liffe Membership section of the NYSE Euronext website or speak to your Account Manager.

1.3 Security Model

For an ITM to log onto the LIFFE CONNECT® API, a Trader Key (encryption key) is required to prove their identity to the security server. These are provided to the members MCA when a new RP / ITM is requested.

For access via the CCG Trader Keys are no longer required. The CCG security model instead relies on the following:

- An ITM will only be provisioned on a single CCG instance (each CCG instance will have a primary and secondary IP address). The CCG will validate that the ITM is valid for that CCG
- The ITM is linked to an MNE. The CCG will validate that the correct MNE is stated with the ITM on the login message
- An ITM is only allowed to login from a valid list of sites and associated IP address ranges. There may be one or many sites set up in the valid site list. When an ITM logs in, the CCG will check that it is originating from a site which is valid for that ITM

1.4 CCG Provisioning Entry Criteria

Before a member's ITM are provisioned on a CCG the following entry criteria must be met as a minimum:

- Current NYSE Liffe membership must be held
- The Trading Platform Agreement (TPA) must have been signed and returned. Please contact your Account Manager for more details.
- The Trading Application being used to access the market must have completed Application Conformance. Please Contact Technologypartnerships@nyx.com for more details.
- If the trading application or hosting services are being provided by a third party, such as an Independent Software Vendor (ISV) or Application Service Provider (ASP), then they must have signed and returned a Service Provider Agreement (SPA)

2. Provisioning Process

2.1 Overview

The provisioning process falls into the following categories:

1. **Site Provisioning:** The CCG is only accessible via the SFTI network. This may be achieved directly via SFTI, via an Extranet Service Provider (ESP) or via an Application Service Provider (ASP).
2. **ITM Provisioning:** Each ITM needs to be provisioned on a specific CCG and associated with a valid list of Sites on the SFTI network.

2.2 Site Provisioning

2.2.1 SFTI Connectivity

The CCG is only accessible via the SFTI network therefore you must ensure that the site from which you wish to access the CCG has a SFTI connection. This may be achieved directly via SFTI or via an approved third party. Connectivity options include:

- SFTI Managed Connection (SMC): a managed service that incorporates NYSE Technologies' routing equipment within your facility. End-to-end connectivity is provided and managed remotely.
- SFTI Direct Connection (SDC): enables firms to use their own Ethernet connectivity to reach the SFTI backbone via diverse access centres.
- Via third party Extranet Service Providers (ESP) who have a SFTI connection
- Via third party Application Service Providers (ASP) who have a SFTI connection

Direct SFTI connections whether SMC or SDC should be ordered by submitting a SFTI order form. Please speak to your account manager for more details.

2.2.2 SFTI Services

A SFTI connection will provide the option of accessing a number of application services. Once again application services should be ordered via the SFTI order form.

CCG access is included in the NYSE Liffe base service. As standard 2Mb of bandwidth is provided for CCG traffic. Additional bandwidth may be ordered in multiples of 1Mb should you have a particularly high order rate.

Once your site SFTI connection has been installed and / or application services have been provisioned a completion letter will be sent to you to confirm the services you have selected and the Sites ID (s) for which they are valid.

2.3 ITM Provisioning on a CCG

2.3.1 ITM Properties required by the CCG

Each ITM will need to be provisioned for use on a CCG before it may be used to submit orders via the CCG. The following information must be provided to the exchange before an ITM can be configured:

- **Protocol (Binary / FIX / API):** For use via a CCG each ITM needs to be configured to use either the FIX or Binary protocol. Specifying the CCG protocol for an ITM as either “Fix” or “Binary” will not affect access to the LIFFE CONNECT® API however an individual ITM may only log into one interface at any one time. Should an ITM only be required to access the LIFFE CONNECT® API then a CCG protocol should not be selected.
- **Valid Site IDs:** A valid list of sites from which an ITM may connect to a CCG must be specified. For each valid site a Site ID must be quoted. This is the Site ID that would have been provided when your SFTI connection and / or application services were provided. (e.g MNE01). When specifying the Site IDs you should ensure that any secondary or Disaster recovery sites are included. Should you be connecting via a third party such as an ASP or ESP you should contact them to obtain all their Site IDs for inclusion.

2.3.2 Configuring ITM Properties

To set up or change ITM CCG properties please contact NYSE Liffe Membership Operations via traderkeys@nyx.com. Such requests should only be made to the Exchange by a registered MCA of the member firm.

Setting Member Defaults: When setting up access to CCG for the first time the Member default settings for Protocol and Valid Site ID(s) should be communicated to NYSE Liffe Membership Operations. All existing ITMs will automatically inherit the default settings unless otherwise specified.

New ITMs: When requesting new ITMs the “Responsible Person (“RP”) form” should be completed and either the CCG Binary or CCG FIX format tick box should be selected. If the Valid Site ID(s) should be the same as configured at the member level the “Default Member Setting” should be selected. If a specific Site or list of Site IDs is required for an ITM(s) then they should be stated in the space provided.

Changes to Member Defaults or individual ITM properties: The Member default or override properties for individual ITMs can also be changed by a registered MCA contacting NYSE Liffe Membership Operations.

2.3.3 CCG Provisioning

Once an ITMs protocol and Valid Site ID(s) have been configured it needs to be provisioned on a single CCG instance. The provisioning process is automated and runs at the start of day for new ITMs or ITMs that have changed properties. An ITMs CCG instance can not be specified until this process has completed.

As part of the daily provisioning process an XML report will be created containing all the ITMs under the Member whether they have been provisioned previously or on that day. For each ITM it will confirm the CCG protocol (Binary "Binary",FIX "FIX" or LIFFE CONNECT® API only ""), the valid Site ID(s) and the configured CCG instance. This file will be distributed to the requesting MCA at the member firm by NYSE Liffe Membership Operations.

3. Frequently Asked Questions

3.1 Provisioning Process

1. What is the turn around time for setting up a new ITM or changing the CCG properties of an ITM?

If a request for a new single ITM is made prior to 15:00 (London time) along with the required information then the ITM will be configured to a CCG the next morning. Until the start of day process has run the specific CCG allocation cannot be advised. If multiple new ITMs or changes are required, the process may take slightly longer, and will need to be managed on a case by case basis.

2. If my ITM is configured for CCG connectivity will it prevent me from using the LIFFE CONNECT® API?

Configuring an ITM for CCG access will not prevent it from using the LIFFE CONNECT® API. However a single ITM is only allowed a single connection at any one time, whether that be via the LIFFE CONNECT® API or via the CCG (i.e. a single ITM is not permitted to log in via both interfaces at the same time).

3. How do I know my Site ID?

The Site ID is provided by the IMAC team when a SFTI connection is installed. It should be referenced on the completion letter which is distributed when a new site install is complete or when new application services have been provisioned. If in doubt please contact your Account Manager.

3.2 Connectivity Issues

1. I am not able to connect to the CCG, what should I check?

Please ensure that:

- i. You have provisioned CCG services over the SFTI network from your site
- ii. Your ITM has been configured to use a CCG
- iii. You are connecting from a valid site for the ITM you are trying to connect with
- iv. You are connecting to the correct CCG instance for your ITM
- v. You are using the correct Member Mnemonic (SenderSubId) for the ITM (SenderCompld) that you are connecting with