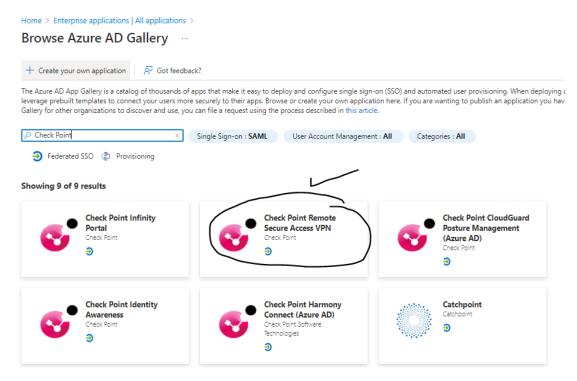Steps

Create Enterprise Application based on template "CheckPoint Remote Access VPN"

1) Assign group "xxx" with users
2) Set up single sign on
   a. Identifier (Entity ID) (copy from new Identity Provider)
   b. Reply URL (copy from new Identity Provider)
3) Download "Federation Metadata XML"
4) Upload "Federation Metadata XML" in new identity provider
5) Click OK and result is two errors