

Upgrade to IBM Algo One Foundation V5.0 Enhance user experience, leverage new feature/functionality and support risk-based decision making



- ✓ Services allowing you to maximize your investment in IBM Software
- ✓ Expert assistance helps you assess, plan and execute your upgrade to IBM Algo One Foundation V5.0
- ✓ Flexible delivery options to help you achieve your goals
- ✓ Foundation to leverage new feature/functionality and technology advancements

Agenda

- ✓ Considerations for Upgrading to IBM Algo One Foundation V5.0
 - Algo One End of Maintenance Announcement Highlights
 - Business Drivers for Upgrade
 - IT Drivers for Upgrade
- Overview of IBM Algo One Foundation V5.0 Upgrade Services
 - Upgrade Discovery Service
 - Upgrade Implementation Service
- Next Steps



Algo One End Of Maintenance Announcement Highlights

- IBM continues to invest in the IBM Algo One solutions and we are committed to ensuring that you are successful with your deployment
- To continue our focus on enhancing these solutions and to provide excellent technical support to you and other users, the end of maintenance (EOM) date for Algo One Versions 4.8 and older will be September 30, 2015
- Definitions within context of EOM Upgrade
 - **“Maintenance”** = patches and code corrections
 - **“Support”** = answer questions, triage problems and suggest possible workarounds
- IBM will continue to provide fixes, patches and code corrections where necessary with respect to Algo One Versions 4.8 and older if you are a supported and entitled customer until the above EOM date
- Following this date, to continue receiving maintenance you are required to be operating IBM Algo One Version 5.0.0 (or a more recently available version) in production
- Maintenance will no longer be provided for Algo One Versions 4.8 and older after this date; however, IBM will continue to attempt to answer questions, triage problems and suggest possible workarounds, provided that no code modifications are required
- Extended Maintenance is available after the EOM date to provide patches and fixes to you on your current version of Algo One.
 - If you enter into a Statement of Work prior to September 30, 2015 to upgrade to Algo One Foundation Version 5.0.0 (or a more recently available version), we will extend the EOM date to March 31, 2016 at no additional cost to your existing annual S&S
 - Alternatively, Extended Maintenance arrangements can be made on a fixed fee basis
- Please contact your IBM sales representative or business partner to discuss terms and conditions of Extended Maintenance

Business Drivers for Upgrade

Objectives for delivering client value:

Integrate analytics between the front office and risk

The latest versions can deliver incremental pre-deal credit and capital analytics into the front office, and CVA measurement – full multi-step Monte Carlo with results that accurately account for the impacts of close-out netting and collateral.

Improve the user experience for multiple roles

More intelligent interfaces have refined user workflows for many different use cases, with further integration across components, risk types, and measures through time. This includes unified views that make it easier for users to drill down and understand the drivers behind any changes in the risk measures they work with.

Reduce the cost of operations

Enhance the overall value of the solution by reducing the time it takes to load data into the system, providing advanced tools to detect and correct errors in input data, and supporting additional infrastructure options. High speed extensions can accelerate simulations for specific asset classes, which can lower hardware costs by requiring less hardware to deliver results at the necessary speed.

FOR DETAILED PRODUCT INFO GO TO:

<http://www-01.ibm.com/software/analytics/algorithmics/>

Business Drivers for Upgrade (cont'd)

Ongoing software development follows our three key objectives for delivering value to clients, through three key development areas:

1) Improved interfaces, and reporting

Decision makers and analysts need risk user interfaces that work for them in ways that reduce the time spent on routine tasks and increase opportunities to ask more complex questions and get more insightful answers.

2) Models and analytics

Under a rapidly evolving regulatory framework, it is essential for firms to have the ability to quickly adapt their models and analytics to provide decision makers with the insights they need to achieve business objectives. Regulators also recognize the value of more sophisticated modeling approaches, by offering a variety of incentives for firms to strengthen their models.

3) Data management and infrastructure

Risk departments are now spending more time running routine reports, having to aggregate data from multiple source systems and spending time to constantly reconfigure analytic templates to produce measures of interest.

Data centric risk management approaches reduce the total cost of ownership for clients. Effective data management enables IT teams and risk managers to do more with the existing data that an organization already has.

IT Drivers for Upgrade

- ❑ **Updated infrastructure platforms compatibility (see next slide)**
 - Allows you to move to more current releases of infrastructure software;
 - Potentially reduces number of versions of infrastructure software maintained;
 - Reduces risk of running on unsupported versions of dated infrastructure software.

- ❑ **Leverage infrastructure feature/functionality and performance of more current versions of infrastructure platforms**

- ❑ **Supports infrastructure refresh initiatives**

- ❑ **Opportunity to reduce customizations outside the IBM solution and thereby potentially reduce complexity and cost of maintaining the complete solution**

- ❑ **Move to version of solution built based on IBM standards and processes, leveraging integration with and aligned with other IBM products**

- ❑ **Reduce risk to IT business clients by moving to a version that is actively maintained and supported on updated infrastructure**

IT Drivers for Upgrade: Updated Software Specifications

		Red Hat Linux	AIX	Solaris		Windows Server
General	OS Version	5 or 6	7.1	Solaris 10 (SPARC)	Solaris 10 (x86_64)	Server 2008
	OS Patch Level	5.2+ or 6.2+	TL1	Update 9/10 (Update 9)	Update 9/10 (Update 9)	R2
	Databases	DB2 10.1 Enterprise Edition Fix Pack 3 or DB2 9.7 Enterprise Edition or Oracle 11g Enterprise Edition R2 11.2.0.3 or SQL Server 2008 Enterprise Edition R2 (running on Windows Server 2008 R2)				
	Java Runtime/JDK	IBM Java 7 7.0.5.0 + iFix 20130809_01	IBM Java 7 7.0.5.0 + iFix 20130809_01	IBM Java 7 7.0.5.0	IBM Java 7 7.0.5.0	IBM Java 7 7.0.5.0 + iFix 20130809_01
	Windows Client	Windows XP 32-bit, Windows 7 64-bit				
	Browser	IE 8, 9				
	WebSphere Liberty	8.5.0.2				
	Tomcat	7.0.26				
Grid	Platform Symphony	6.1				
	Data Synapse	5.0, 5.1	Not Available	5.0, 5.1	5.0, 5.1	5.1
CCR JMS	WebSphere MQ	7.5.0.1				
	Tibco EMS	6.0.1 or 8.0				
RiskWatch	Compiler for Risk++	gcc 4.6.2	gcc 4.6.3	gcc 4.6.2	gcc 4.6.2	Visual C++ 2012
	CPLEX	12.5.1				
	Intex Libraries	3.2e_p3	Not Available on AIX	3.2e_p3	3.2e_p3	3.2e_p3
	Andrew Davidson MBS	5.2f	Not Available on AIX	5.2g	5.2g	5.2f
	Andrew Davidson OAS	6	Not Available on AIX	6	6	6
	FEA Energy	5.1.4	Not Available on AIX	5.1.4	5.1.4	5.1.4
	FEA Interest	5.7.1	Not Available on AIX	5.7.1	5.7.1	5.7.1

Upgrade Discovery Service

Key Activities

- Services engagement under a Statement of Work
- Detailed review of feature / functionality introduced by new releases since the version your current production system is based on
- Outline benefits of upgrade within context of your business priorities
- Capture business and technical requirements, your pending regulatory requirements through interviews and workshop sessions (“Discovery”)
- Identify impact to current customizations (and opportunity to eliminate) and upstream (ETL) and downstream (customer reporting/feeds)
- Identify opportunities to consolidate multiple implementations and synergistically leverage upgrade efforts/reduce overall TCO
- Capture metrics required for hardware sizing
- Discuss project approaches / phases such as :
 - “Like-for-like” migration / consolidation initial phase(s)
 - Expand/extend/implement new feature/functionality available in subsequent phase
- Creation of an Upgrade Discovery report capturing/summarizing the items above
- Jointly develop high level upgrade implementation plan

- Reviewing your training needs and developing a high-level training plan

Work Products

- “Upgrade Discovery” Report
- Hardware sizing
- Jointly developed high level upgrade implementation plan
- IBM Statement of Work for executing upgrade

- Training plan with recommendations for the training steps necessary to support a successful upgrade process

Upgrade Implementation Service

Key Activities

- Services engagement under a Statement of Work
- Hardware upgrade has to be performed by your IT group
- Activities focus on structured upgrade approach (and consolidation multiple environment if desired)
- Recommended Approach –
 - “Like-for-like” Phase
 - Expand/extend Phase
- Upgrade solution Design
- Upgrade solution Build/Configure/Customize
- ETL changes/report changes (can be performed by your IT or IBM)
- Systems integration testing
- User Acceptance testing and validation
- Parallel production period (optional)
- Transition period to / documentation for support

Work Products

- Technical and Functional Design document
- Upgrade configuration based on your requirements and objectives as outlined in Discovery Report
- Production run book documenting the production deployment for your IT operational support organization and IBM product support

Next Steps

Initial exploratory discussions with IBM Risk Analytics Professional Services Team leading up to Upgrade Discovery engagement

Execute Detailed Discovery engagement



Questions?



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