IBM Algo Aggregation V2.0 delivers increased functionality and now includes IBM Algo Aggregation for Standard Approach for Counterparty Credit Risk

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At a glance

Included in IBM Algo Aggregation V2.0:

- IBM Algo Aggregation Foundation
- IBM Algo Aggregation for FRTB Reporting Add-on
- IBM Algo Aggregation for Market Risk Reporting Add-on
- IBM Algo Aggregation for SA-CCR Reporting Add-on
- IBM Algo Aggregation for Enterprise Reporting Add-on

Overview

Algo Aggregation V2.0 offers a highly scalable enterprise-class environment for integrating risk data and analytics. Designed for deployment as a decision-making and reporting enhancement to supplement existing risk technologies, Algo Aggregation provides firms with a scalable infrastructure for an integrated and enterprise-wide approach to financial risk management.

Algo Aggregation consists of a foundation layer and four add-on components that are described below. Algo Aggregation Foundation is required in all instances and is combined with one or more of the add-on components to deliver the functionality that your organization requires.

**Algo Aggregation Foundation** offers interactive risk management functionality that gives users the ability to measure, monitor, allocate, and manage risk on their portfolios of financial assets. The drill-through, slice-and-dice, and what-if capabilities support risk-informed decision making.

Add-on components deliver aggregation, calculation, and reporting capabilities that tailor the capabilities and functionality of Algo Aggregation Foundation in order to meet specific analytical needs.

- **Algo Aggregation for FRTB Reporting Add-on** provides firms with the scenario-based and sensitivity-based aggregation and reporting functionality required to comply with the regulations of the Fundamental Review of the Trading Book. New functionality in Version 2.0 includes enhancements to the data model, modifications to the formula for bonds and bug fixes for the Internal Model Approach Default Risk Charge (IMA DRC), and added support for index derivative grids generated by IBM Algo One RiskWatch®.
**Key prerequisites**

For details, refer to the [Technical information](#) section.

**Planned availability date**

October 13, 2017

**Description**

Algo Aggregation V2.0 offers interactive on-demand experiences that meet a variety of end-users’ needs. With multiple integrated add-on solutions on a common interface, Algo Aggregation helps firms more efficiently consolidate risk data and analytics from diverse systems and present dynamic reporting to decision makers.

Using Algo Aggregation, firms can:

- Efficiently build the aggregation, calculation, and reporting capabilities required by the expanding number of regulations concerning financial services firms
- Readily access and integrate available data and analytics obscured within a firm's existing infrastructure
- Merge technologies for risk data aggregation and reporting with broader enterprise data management strategies

**Algo Aggregation Foundation**, underpinning the different solutions, provides users with the ability to measure, monitor, allocate and manage risk on portfolios of financial assets. The drill-through, slice and dice, and what-if capabilities provide better insight to support risk informed decision making.

**Algo Aggregation FRTB Reporting Add-on** uses the technological foundation along with the data model and reporting templates configured to help firms rapidly meet Fundamental Review of the Trading Book reporting on minimum capital requirements for market risk. The solution covers the mandatory reporting on Standardized Approach results, including Sensitivities-based Method, Default Risk Charge, and Residual Risk Add-on. It also covers the key requirements of Internal Model Approach that includes the expected shortfall based Internal Model capital charge, Default Risk Charge, and risk factors that cannot be modeled.

**Algo Aggregation Market Risk Reporting Add-on** aggregates and reports market risk measures (for example, value at risk (VaR) and expected shortfall) on an end-of-day or intraday basis. The solution also includes the capability to conduct stress testing and sensitivity analysis.

**Algo Aggregation SA-CCR Reporting Add-on** provides firms with aggregation and reporting functionality needed to comply with the regulations of the Standardized Approach for Counterparty Credit Risk. The solution addresses that standardized non-internal model-based calculation for counterparty credit risk.
exposure, producing values for counterparty exposure-at-default for the purposes of regulatory capital adequacy, including Replacement Cost and Potential Future Exposure (PFE) Add-on.

**Algo Aggregation Enterprise Reporting Add-on** offers a universal data model that suits a variety of applications for enterprise-wide reporting. The technology enables firms to set up and track how data is aggregated and transformed into output reports.

**Accessibility by people with disabilities**

A US Section 508 Voluntary Product Accessibility Template (VPAT), containing details about accessibility compliance, can be found on the IBM Accessibility website.

### Program number

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### Offering Information

Product information is available on the IBM Offering Information website.

More information is also available on the Passport Advantage® and Passport Advantage Express® website.

### Publications

No publications are shipped with this product.

Publications are available in IBM Knowledge Center.

### Services

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### Technical information

**Specified operating environment**

**Software requirements**

For complete details concerning the minimum software requirements to install and run Algo Aggregation V2.0, see the Software Product Compatibility Reports website.

**Planning information**
Packaging
This offering is delivered through the internet as an electronic download. There is no physical media.

This program, when downloaded from a website, contains the applicable IBM license agreement and License Information, if appropriate, which will be presented for acceptance at the time of installation of the program. For future reference, the license and License Information will be stored in a directory such as LICENSE.TXT.

Ordering information
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These products may only be sold directly by IBM or by authorized IBM Business Partners for Channel Value Rewards.

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Product group: Algo Aggregation

Product: 5737-A30

Product category: Algo Aggregation

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**Authorized User**

Authorized User is a unit of measure by which the program can be licensed. An Authorized User is a unique person who is given access to the program. The program may be installed on any number of computers or servers and each Authorized User may have simultaneous access to any number of instances of the program at one time. Licensee must obtain separate, dedicated entitlements for each Authorized User given access to the program in any manner directly or indirectly (for example, through a multiplexing program, device, or application server) through any means. An entitlement for an Authorized User is unique to that Authorized User and may not be shared, nor may it be reassigned other than for the permanent transfer of the Authorized User entitlement to another person.

**Note:** Some programs may be licensed where devices are considered users. In that case, the following applies. Any computing device that requests the execution of or receives for execution a set of commands, procedures, or applications from the program or that is otherwise managed by the program is considered a separate user of the program and requires an entitlement as if that device were a person.

**Resource Value Unit (RVU)**

RVU is a unit of measure by which the program can be licensed. RVU Proofs of Entitlement (PoEs) are based on the number of units of a specific resource used or managed by the program. Licensee must obtain sufficient entitlements for the number of RVUs required for licensee's environment for the specific resources as specified in the program specific table. RVU entitlements are specific to the program and the type of resource and may not be exchanged, interchanged, or aggregated with RVU entitlements of another program or resource. Refer to the program specific RVU table.

Notes:

- Some programs may require licenses for the resources available to and the resources being managed by the program. In that case, the following applies. In addition to the entitlements required for the resources used by the program directly, licensee must obtain entitlements for this program sufficient to cover the resources managed by the program.
- Some programs may be licensed on a managed basis only. In that case, the following applies. Instead of the entitlements required for the resources used by the program directly, licensee must obtain entitlements for this program sufficient to cover the resources managed by the program.

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**License Information number**

- L-MHET-ANZQL7: IBM Algo Aggregation Foundation V2.0
- L-MHET-ANZS56: IBM Algo Aggregation Enterprise Reporting Add-on V2.0
- L-MHET-ANZRXQ: IBM Algo Aggregation FRTB Reporting Add-on V2.0
- L-MHET-ANZS9L: IBM Algo Aggregation Market Risk Reporting Add-on V2.0
- L-MHET-AK3QKJ: IBM Algo Aggregation SA-CCR Reporting Add-on V2.0

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**Limited warranty applies**

Yes

**Limited warranty**

IBM warrants that when the program is used in the specified operating environment, it will conform to its specifications. The warranty applies only to the unmodified portion of the program. IBM does not warrant uninterrupted or error-free operation of the program or that IBM will correct all program defects. You are responsible for the results obtained from the use of the program.
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For additional information on the IBM Software Support Lifecycle Policy, see the IBM Software Support Lifecycle Policy website.

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If for any reason you are dissatisfied with the program and you are the original licensee, you may obtain a refund of the amount you paid for it, if within 30 days of your invoice date you return the program and its PoE to the party from whom you obtained it. If you downloaded the program, you may contact the party from whom you acquired it for instructions on how to obtain the refund.

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**Volume orders (IVO)**

No

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**Variable charges apply**

No

**Educational allowance available**

Not applicable.

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IT system security involves protecting systems and information through intrusion prevention, detection, and response to improper access from within and outside your enterprise. Improper access can result in information being altered, destroyed, or misappropriated or can result in misuse of your systems to attack others. Without a comprehensive approach to security, no IT system or product should be considered completely secure and no single product or security measure can be completely effective in preventing improper access. IBM systems and products are designed to be part of a regulatory compliant, comprehensive security approach, which will necessarily involve additional operational procedures, and may require other systems, products, or services to be most effective.

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