From DevOps to BizOps?



Disclaimer

During the course of this presentation, we may make forward looking statements regarding future events or the expected performance of the company. We caution you that such statements reflect our current expectations and estimates based on factors currently known to us and that actual events or results could differ materially. For important factors that may cause actual results to differ from those contained in our forward-looking statements, please review our filings with the SEC. The forwardlooking statements made in the this presentation are being made as of the time and date of its live presentation. If reviewed after its live presentation, this presentation may not contain current or accurate information. We do not assume any obligation to update any forward looking statements we may make. In addition, any information about our roadmap outlines our general product direction and is subject to change at any time without notice. It is for informational purposes only and shall not, be incorporated into any contract or other commitment. Splunk undertakes no obligation either to develop the features or functionality described or to include any such feature or functionality in a future release.

Presentation subject to minor changes

[08/02/2016]

This presentation is currently being reviewed by BNP Paribas Communication services. It is subject to minor changes.

Please do not share its content publicly until final version is submitted.

Many Thanks, Stéphane Lapie slapie@splunk.com

Presenters

Adegbenga Amusa



Stéphane Lapie
Presales Engineer – 2 Years @Splunk
Specialized in App Delivery, IT Ops and Cloud
Went from Dev, to Ops to Presales
(was working with Adegbenga @ BNP Paribas)

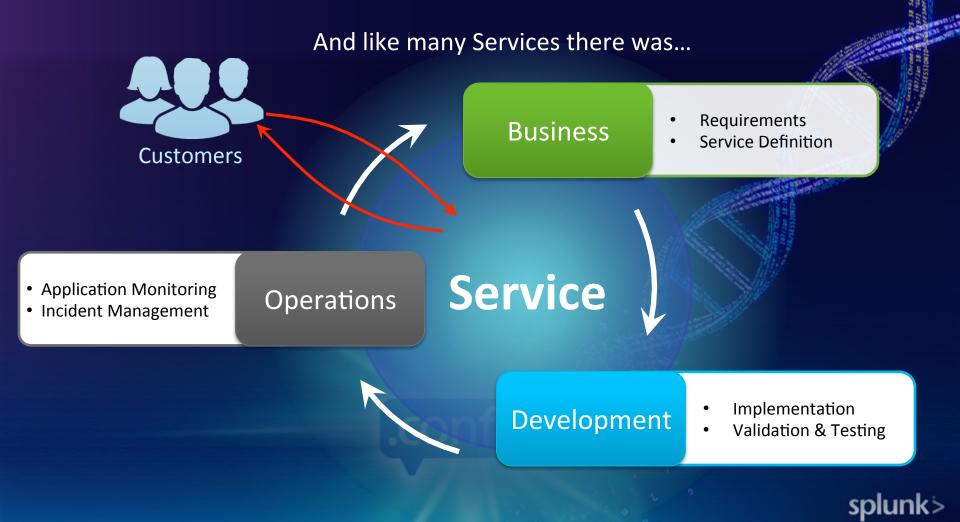
Once upon a time in a Financial Institution...



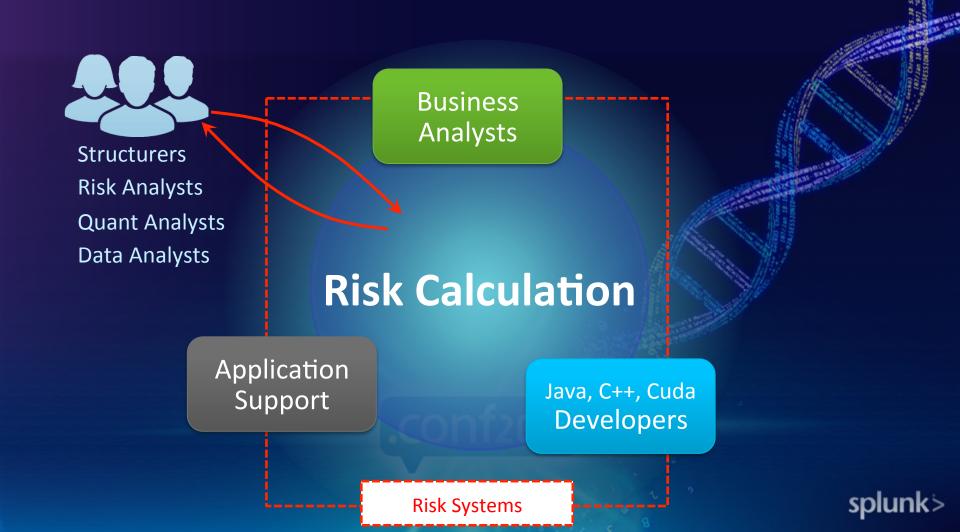
A group of people was working on enhancing some...

Service

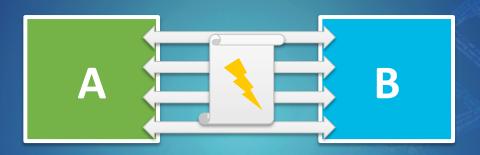




This group of people was bound to transform the Service **Service**



Risk Calculation Counterparty Risk



- Many Simulations
- Many Parameters
- Many Regulations
- ... may be slow to calculate





Structurers
Risk Analysts
Quant Analysts
Data Analysts

High Customer Expectations

- Fresh information
- Accurate information
- Compliance with Market Regulations
- Fully parametrized on-demand Simulations
- Long term Simulations
- Quick results (understand instant)
- Ease of Use !!!
- Integrated with the many other systems

• ...

Risk Calculation



A New Project was born

Goal:

Rebuild the Calculation Engine to use highly parallel computing on Graphical Processing Units

- Much Quicker Calculations
- Much More Simulations Capabilities
- Easier Models Implementation
- Reduce Hardware and Middleware cost

Project Codename:

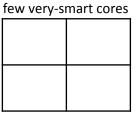
HPCE

High Performance Compute Engine

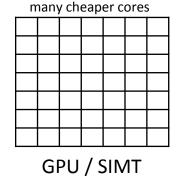
A New Project was born

CPU v GPU in a nutshell

Complex and Different Tasks



CPU / SMT

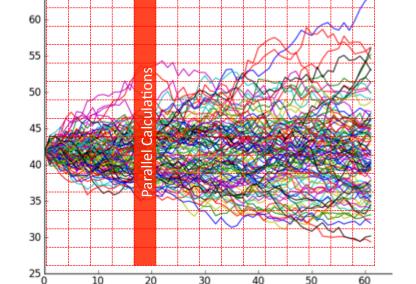


Not so Complex Scalable Tasks

A New Project was born

CPU v GPU in a nutshell

Monte Carlo methods



Simulation to calculate Value at Risk

50

20

Project's Timeline

From Zero to Hero...



2013 2014

Project's Timeline

From Zero to Hero...

Fast Forward

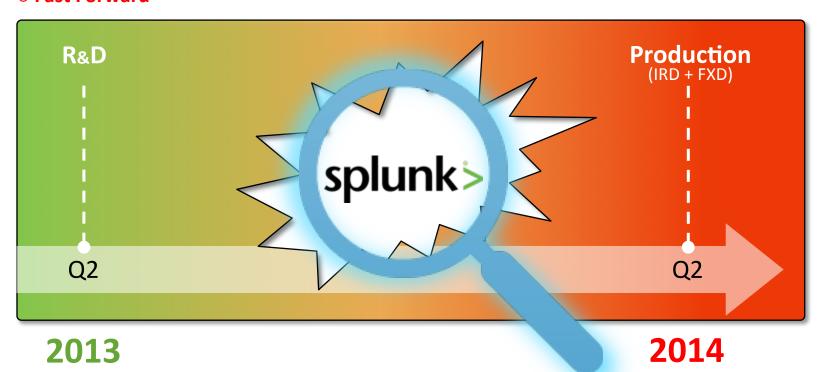


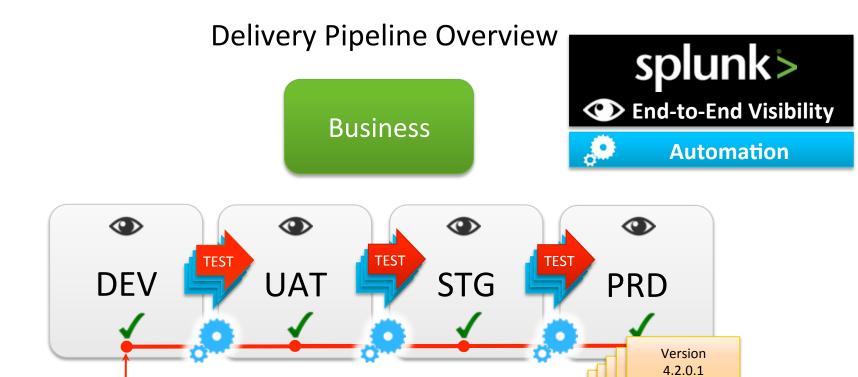
2013 2014

Project's Timeline

From Zero to Hero...

Fast Forward





App Support

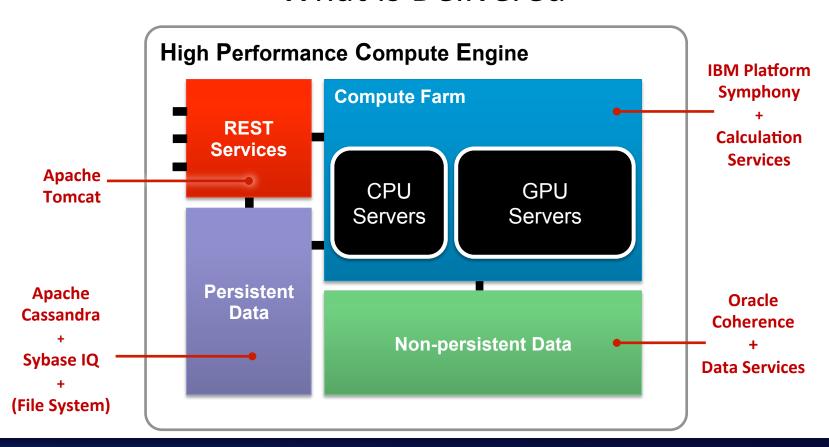
Version XYZ

Development

Step #1

Open Access to Environment's Data

What is Delivered



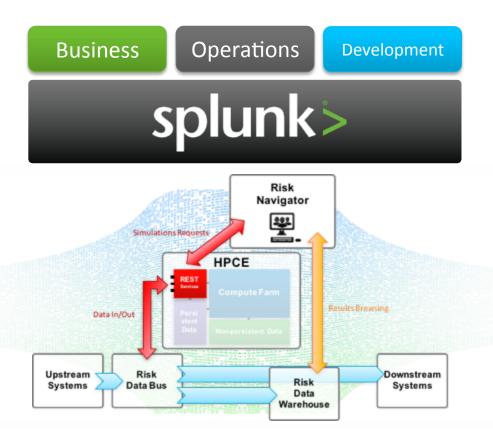
Step #2

Create Indicators for each Software Components, one after another...

Consistent & Re-usable Analytics



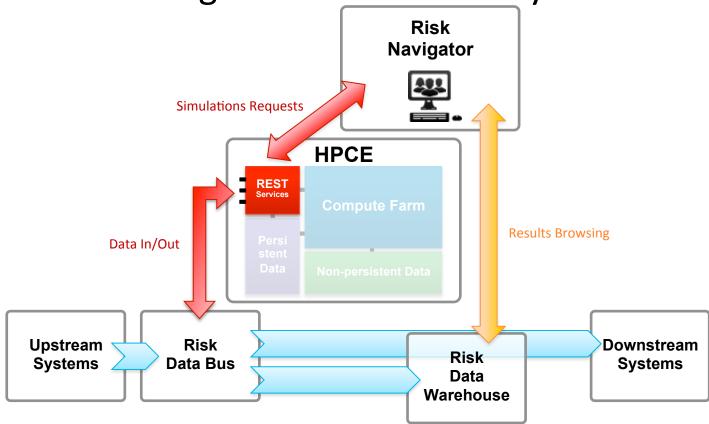
Integration within Risk Systems



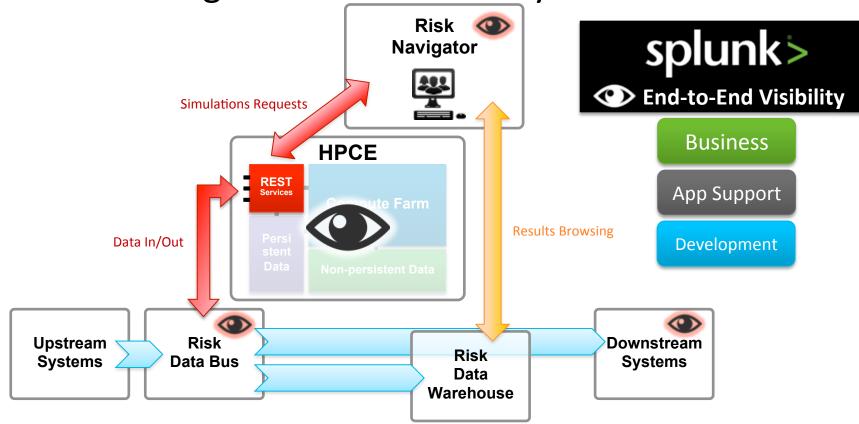
Step #3

Make it repeatable to improve progressively

Integration within Risk Systems



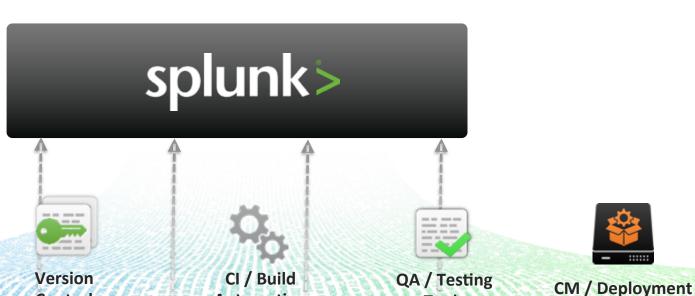
Integration within Risk Systems



Step #4

Increase the scope to get closer to the "full picture"

Data Sources Overview





.LOG

Applications

& Systems logs



Control



Automation



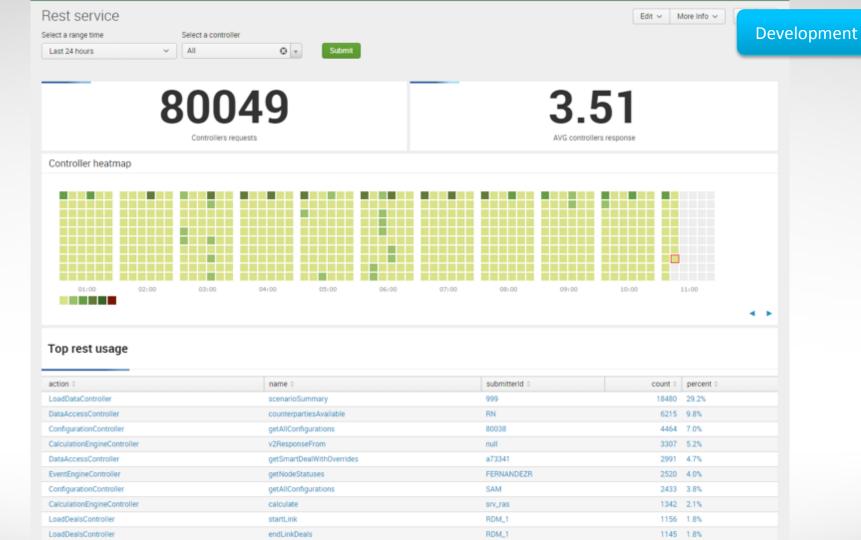


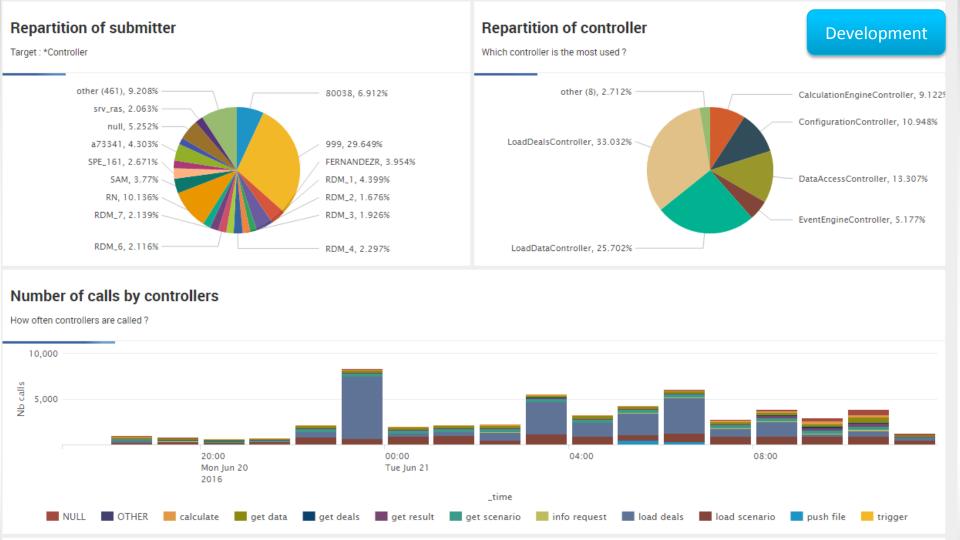
Tools

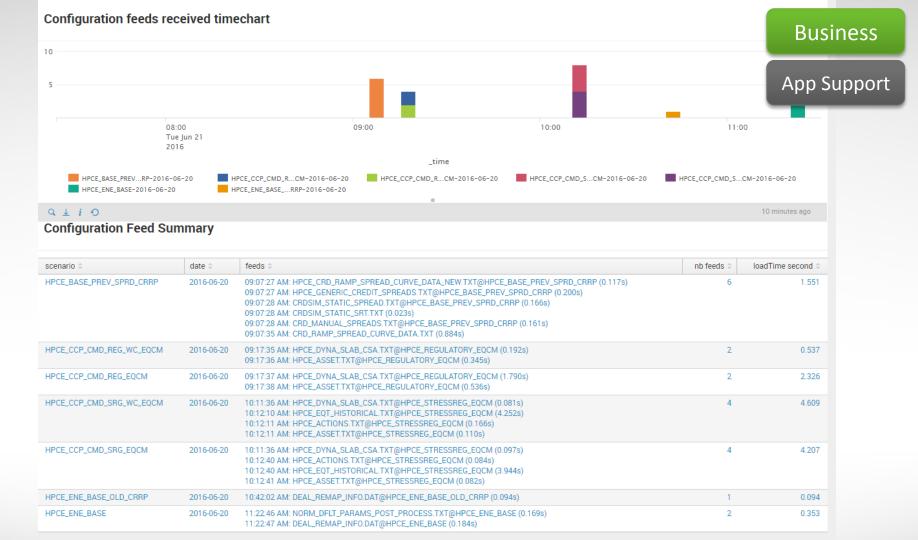


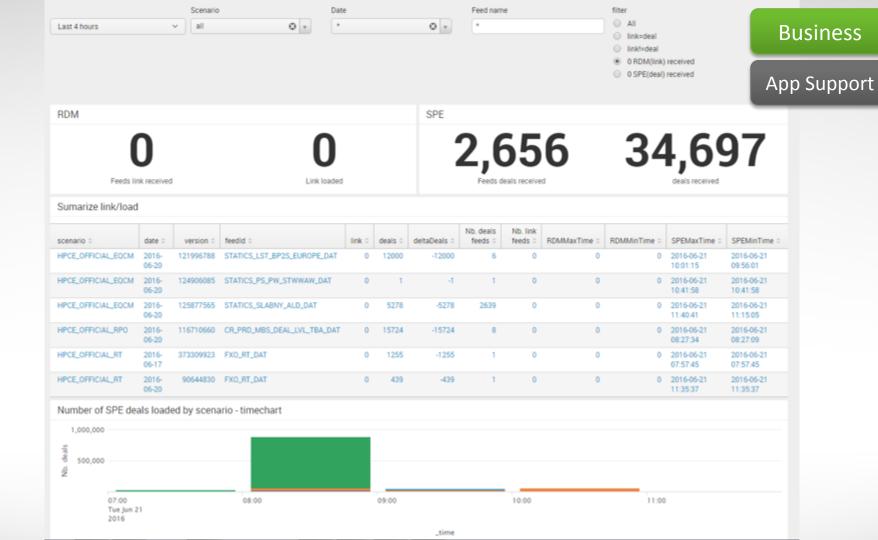
Screenshots

Finally!



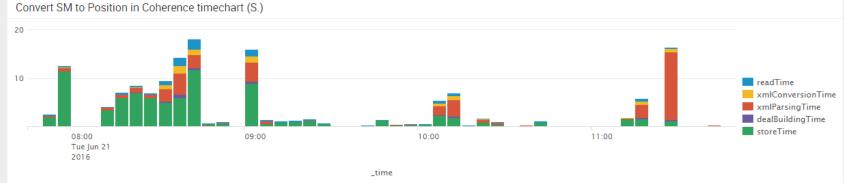


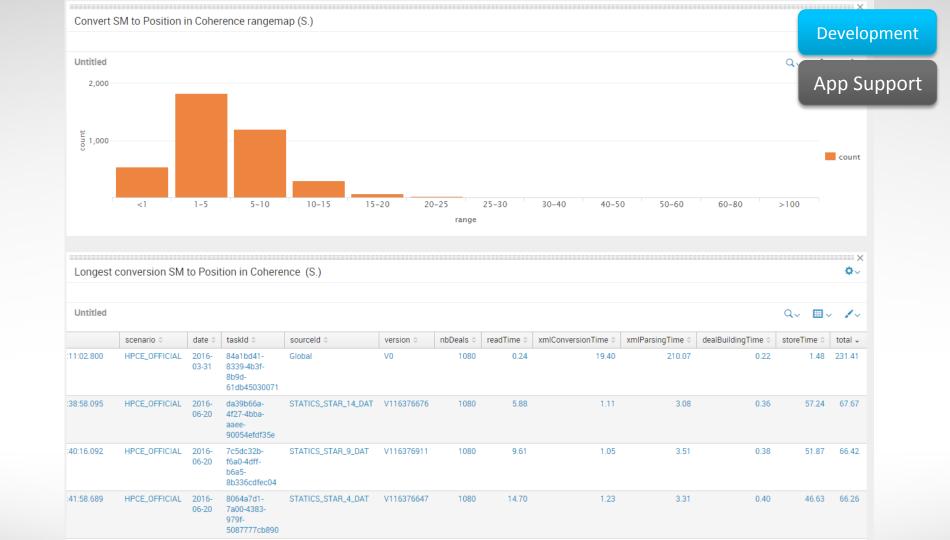


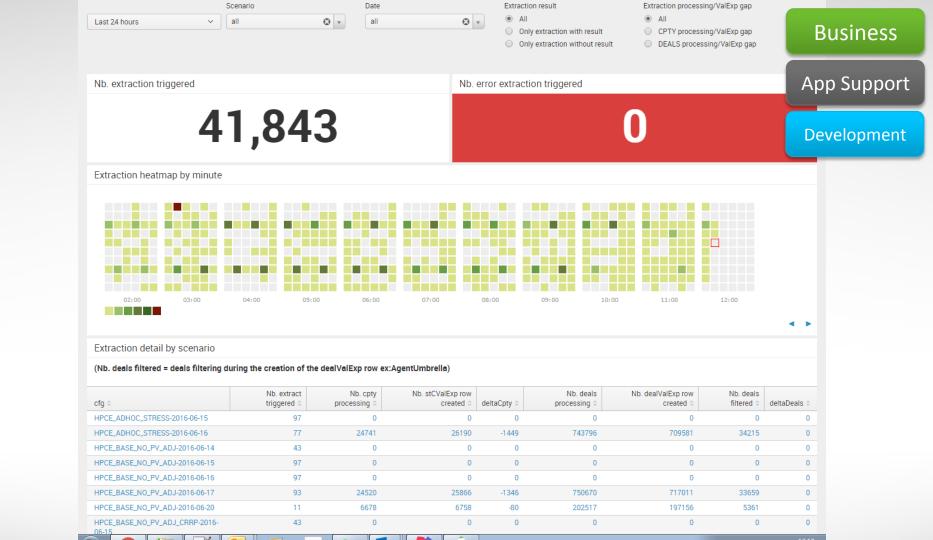


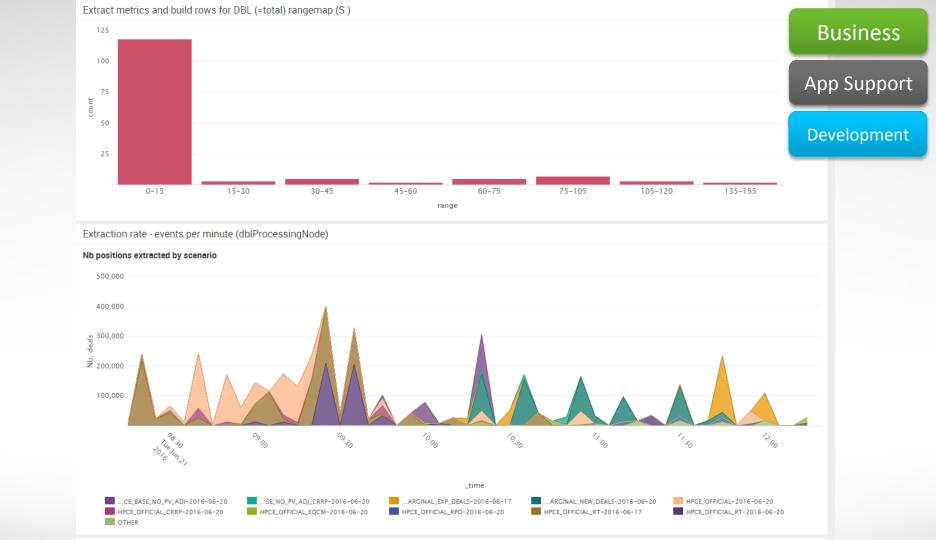


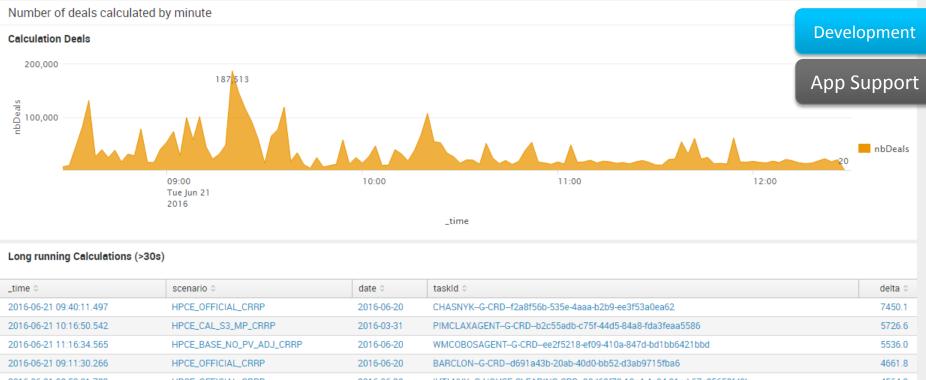
- -StoreTime: time spent to attach a list of java Positions to the node and store these Positions in the cache Convert SM to Position in Coherence (S.)
- stats 0 readTime 0 processingTime 0 xmlConversionTime 0 xmlParsingTime 0 dealBuildingTime 0 storeTime 0 total 0 0.51 2.48 0.47 AVG (s.) 1.82 0.16 2.38 5.34 210.07 3.57 231.41 MAX (s.) 15.67 229.70 19.40 58.37 2049.94 9929.25 1884.38 7292.10 9555.01 21423.07 SUM (s.) 641.63



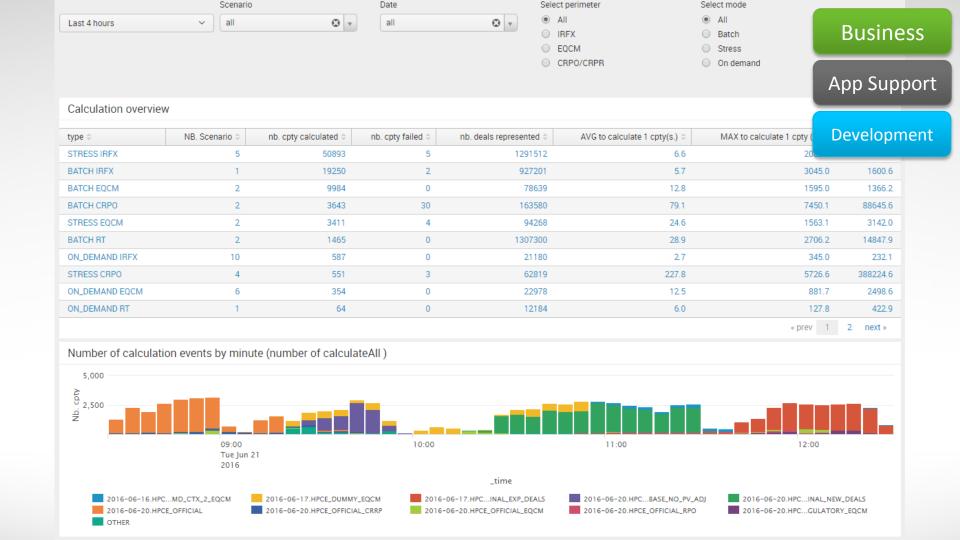


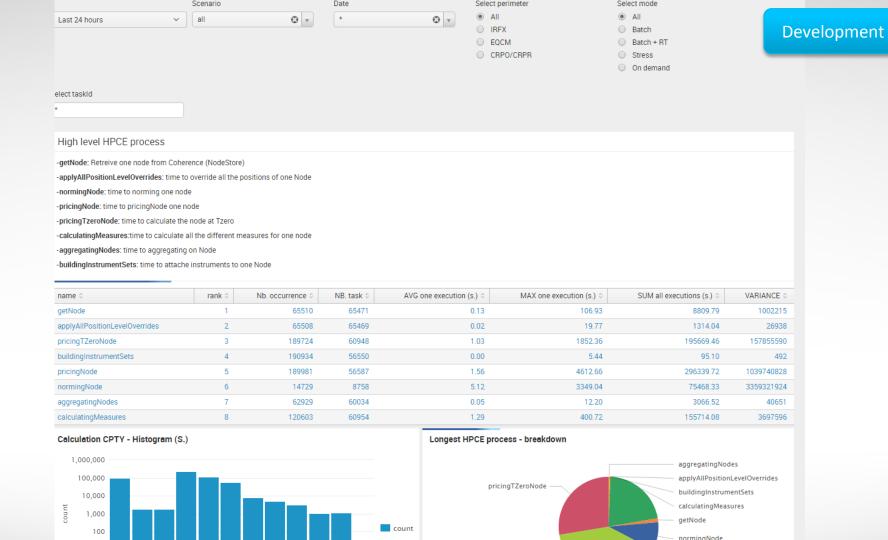




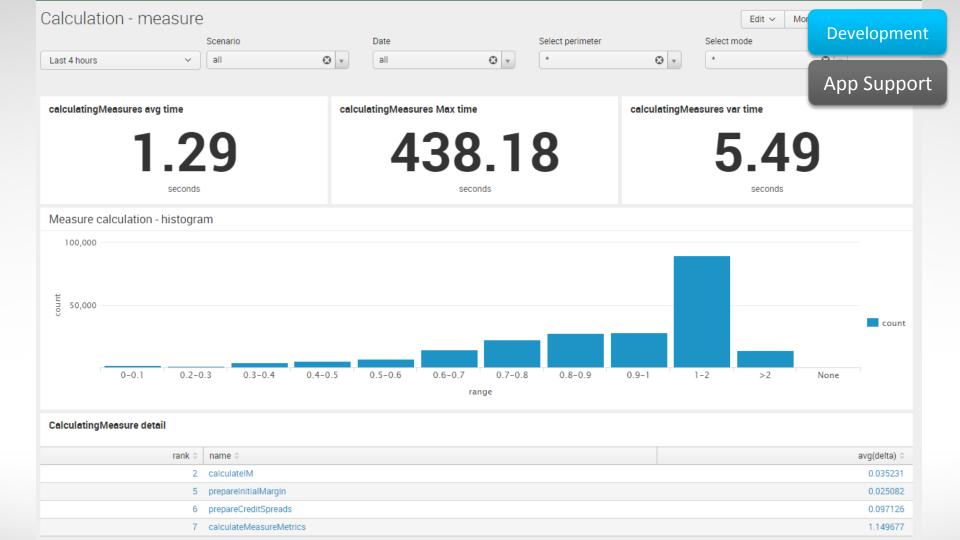


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taskType 0	NB. tasks 🗘	AVG ≎	MAX 0	SUM 0	Developmen
CALC_CPTY	1023695	11.99	20372.58	6135823.35	1/731115
EXTRACTION	69387	0.39	209.70	13453.01	Ann Sunno
LOAD_SD	15378	7.78	71.17	59824.04	App Suppo
CREATE_NODES	9540	0.25	113.02	1176.87	4404
CALC_PRICE	6635	41.73	836.73	138336.53	4043698
CR_SPREAD_CTPY	806	0.09	3.45	37.43	108
CR_SPREAD	616	0.03	1.00	8.37	7
LOAD_REF_DATA	312	26.71	441.78	4166.94	3255265
SIMSTORE_STA	198	9.73	89.66	963.68	427459
CREATE_BATCH_NODES	116	33.87	156.60	1964.54	1550427
GEN_SIMULATION	85	367.69	3203.04	15443.02	407364438
CR_SPREAD_DEFAULT_CPTY	84	3.18	30.63	133.51	24296
LOAD_FOPV	60	28.37	303.09	851.16	5031259
LOAD_CPTY_DATA	44	113.01	823.38	2486.25	46100702
CALC_DIVIDEND	14	123.05	221.84	861.34	5977829
Number of symphony tasks		Longest sym	phony tasks (AVG)		
other (12)			other (5)	CALC	C_CPTY
LOAD_SD			SIMSTORE_STA -	CALC	C_DIVIDEND
EXTRACTION			LOAD_SD		
			LOAD_REF_DATA	CALC	C_PRICE
			LOAD_FOPV	CREA	ATE_BATCH_NODES
			LOAD_CPTY_DATA	CALL THE PARTY OF	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
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	CALC_CPTY		CENT CHAIR ATION		
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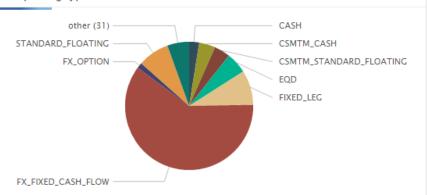


Pricer Table

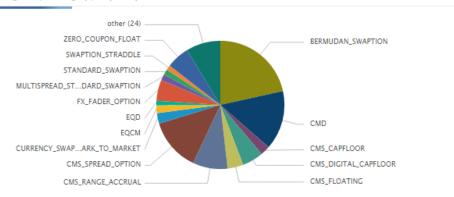
Business

pricer 0	nbCalls 0	nbCurrency \$	nbOfInstru		
MULTISPREAD_STANDARD_SWAPTION	565	3		Deve	elopment
FX_SINGLE_BARRIER_IN_OPTION	2455	10		16967	250.19
INFLATION_YOY	1941	4		57494	221.87
CMS_DIGITAL_CAPFLOOR	83	3		11705	192.75
FX_TOUCH_CURRENCY_OPTION	1560	6		2776	140.46
FX_DOUBLE_BARRIER_OUT_OPTION	972	5		3675	84.77
FX_DOUBLE_BARRIER_IN_OPTION	625	3		4756	63.31
CSMTM_FIXED_LEG	250	11		2850	12.25
ZERO_COUPON_FIXED	32	2		32	1.92
				« prev	1 2 next »

Number of pricing type



Longest pricing type (AVG)



GPUOMP

Business

Development

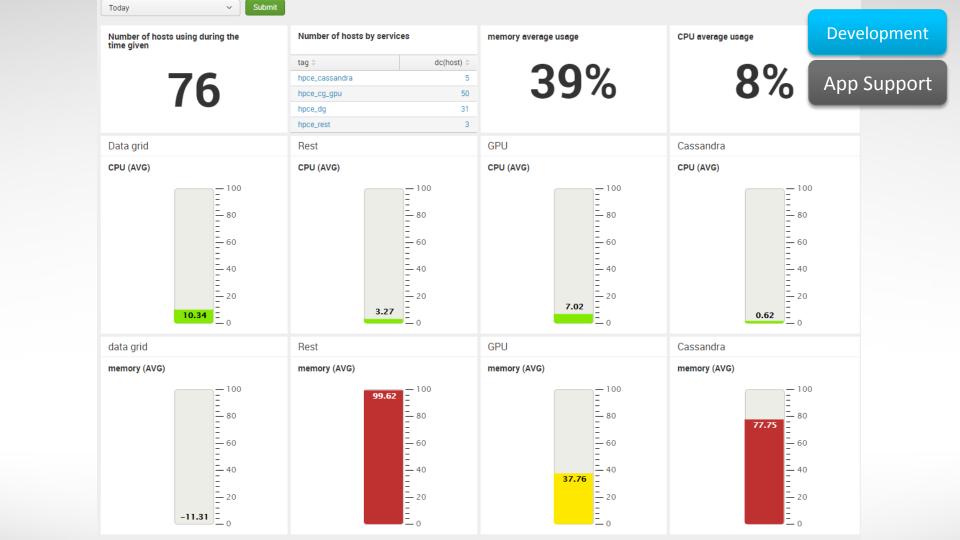
Overview HPCE pricergroup

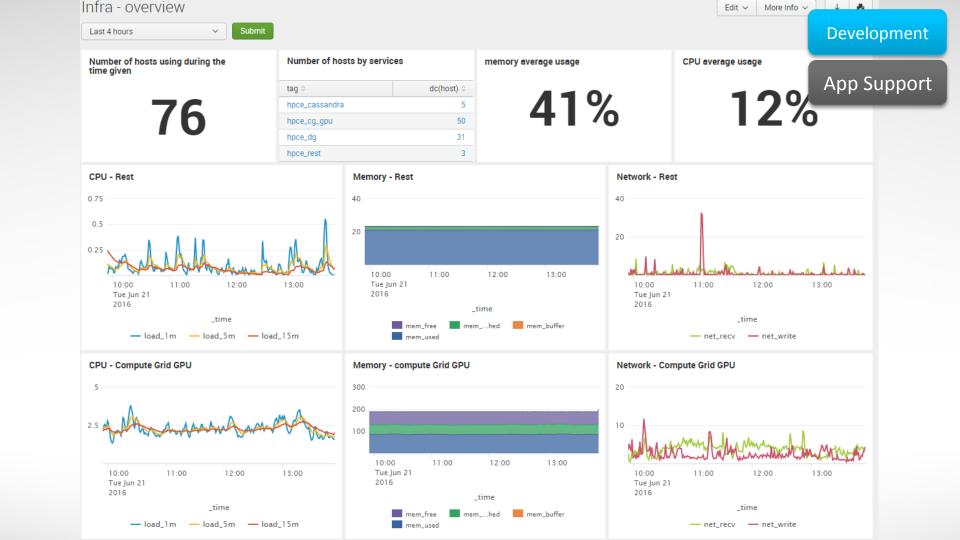
pricerGroup 0	nbcall 0	nblnstruments 0	avgInstByCall 0	AVGpricerTime 0	SUMpricerTime 0
BERMUDAN_SWAPTION	830	1395	1.680723	6632.403614	5504895
CAPFLOOR	16288	861034	52.863089	123.511358	2011753
CASH	55221	632430	11.452708	37.338422	2061865
CMD	2814	21268	7.557925	3892.717839	10954108
CMS_CAPFLOOR	718	25052	34.891365	686.701950	493052
CMS_DIGITAL_CAPFLOOR	15	2499	166.600000	2219.400000	33291
CMS_FLOATING	1366	43961	32.182284	675.554905	922808
CMS_RANGE_ACCRUAL	217	12297	56.668203	2250.221198	488298
CMS_SPREAD_OPTION	1054	59884	56.815939	3350.508539	3531436
CSMTM_CASH	102081	144089	1.411516	27.408352	2797872

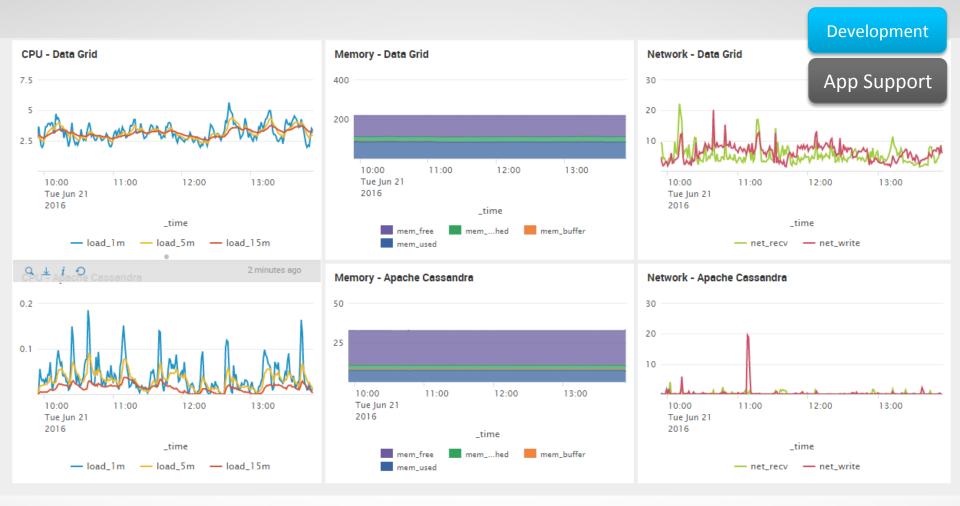
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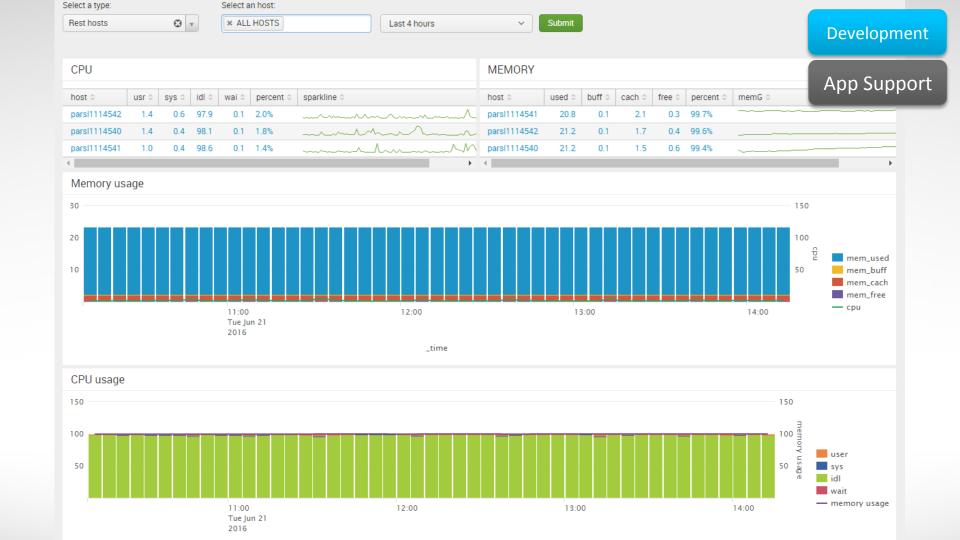
Number of currency by pricergroup

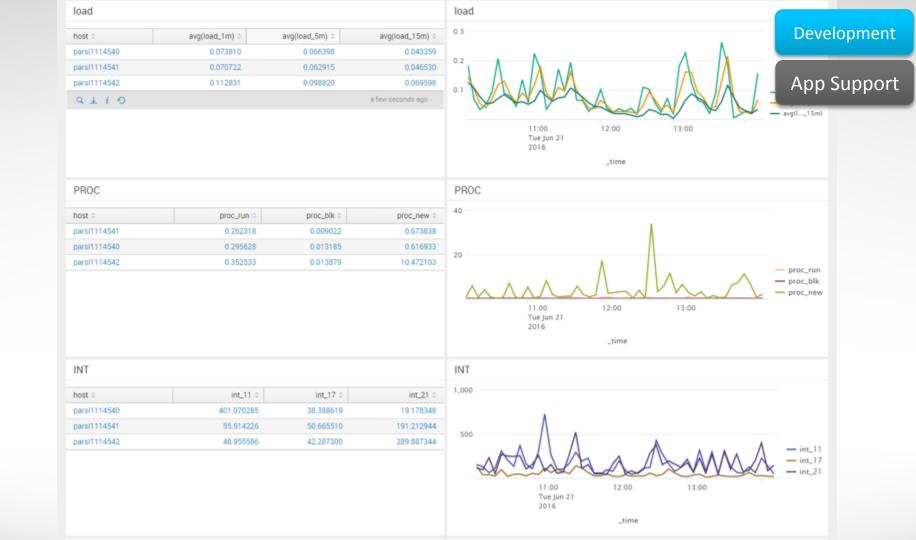
pricerGroup \$	nbCcy \$	somename 0
ZERO_COUPON_FLOAT	1	EUR
CMS_DIGITAL_CAPFLOOR	2	EUR,NONE
FX_DOUBLE_BARRIER_IN_OPTION	2	EUR,USD
ZERO_COUPON_FIXED	2	EUR,NONE
EONIA_FLOATING	3	EUR,NONE,USD
FX_FADER_OPTION	3	AUD,EUR,USD
MULTISPREAD_STANDARD_SWAPTION	3	EUR,NONE,USD
CMS_CAPFLOOR	4	EUR,JPY,NONE,USD
CMS_FLOATING	4	EUR,JPY,NONE,USD
FX_DOUBLE_BARRIER_OUT_OPTION	4	CNY,EUR,NONE,USD

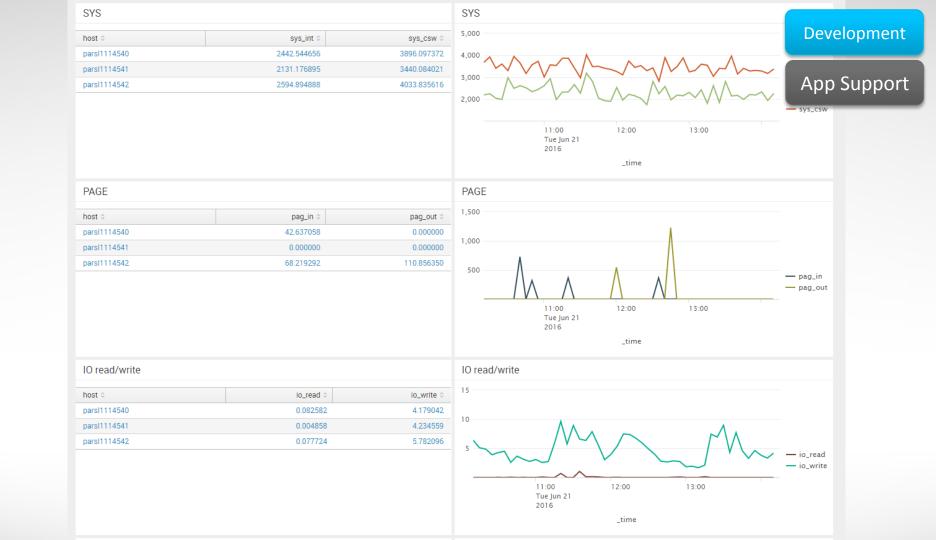


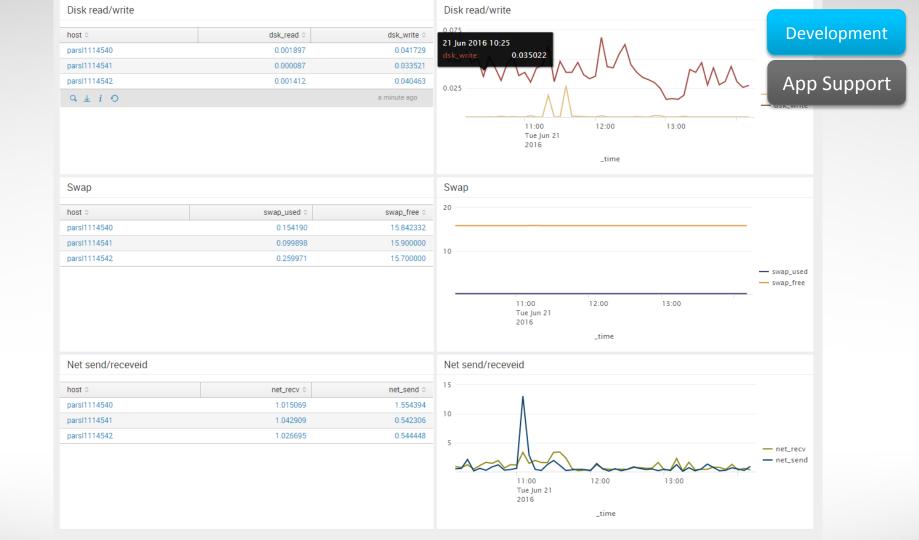












Wrap-up

HPCE Project

In (few) Numbers

Lessons Learned

Key Take Away

- 1. Don't withhold information, **Open access to everyone** (% sensitiveness). Share your thoughts and analysis with the other teams.
- Take time to define the Indicators that matters.
 Repeat the operation with Dev, Ops and Biz people.
- 3. Most Analysis should be **consistent and repeatable**. Eventually from the Dev computer 'til Production platform (containers can help nowadays).
- 4. Don't rush and try do everything at once.
 You'll get there quickly enough if you streamline your efforts.

THANK YOU

