

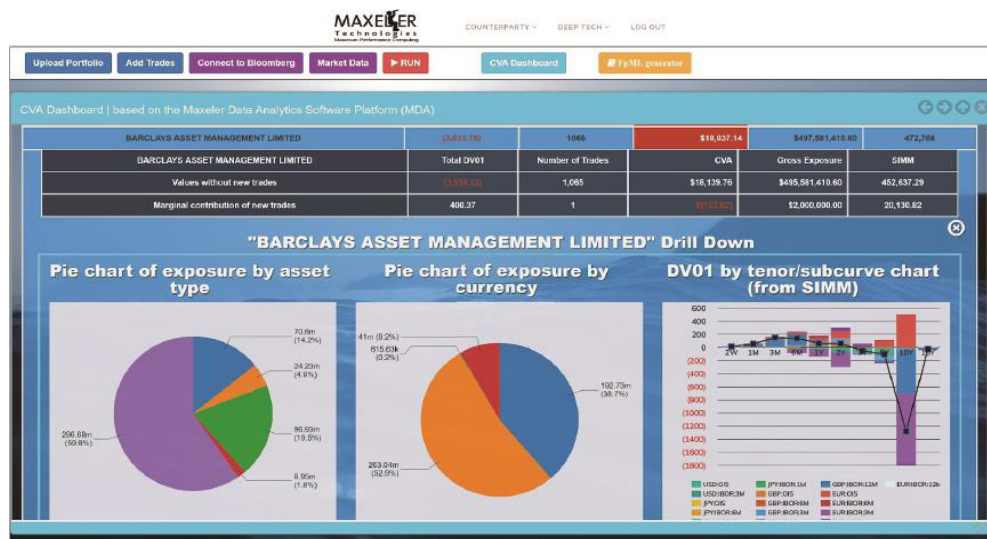
Maxeler Real Time Risk

Modernizing Finance Technology from the ground up

- Running on Xilinx Alveo™ U200 Accelerator Card
- Portfolio and trade level analysis in real-time
- Provides industry standard calculations
- Pre-trade analysis for large data sets

INTRODUCTION

In the last few years, the financial industry have been under increasing pressure to correctly price and manage counterparty risk, funding, collateral and capital in over-the-counter derivatives. With its RTR module for pre-trade CVA running on Alveo™ U200, Maxeler brings the capability of real-time incremental calculations in order to rapidly price costs (and benefits). This will help customers to make the transition from overnight CVA to pre-trade CVA computations and address the tightening of profit margins in some markets and the pressure for accurate and real-time pricing. This is further complicated by the fact that valuation adjustments are, in general, portfolio level quantities which presents a significant challenge in terms of data and calculation workload.



Maxeler RTR Dashboard

PRODUCT OVERVIEW

Maxeler Real Time Risk (Maxeler RTR) is a suite of Finance Risk tools and components, including Credit Value Adjustment (CVA), Margin Requirements (ISDA SIMM and CME Clearing) but also a full derivatives pricing library, driven by Bloomberg market data and the customer trades in FPML format. The Maxeler RTR application can run on CPU cloud instances or, for ultrafast real-time purposes, the user can run on Alveo™ U200 Accelerator Card delivering hundreds of thousands of calculations per second. Maxeler RTR is ideal for building your own solutions for FRTB, CCR and extended scenario analysis in house. RTR comes with complete dashboards as well as an optional API based library with full source code.

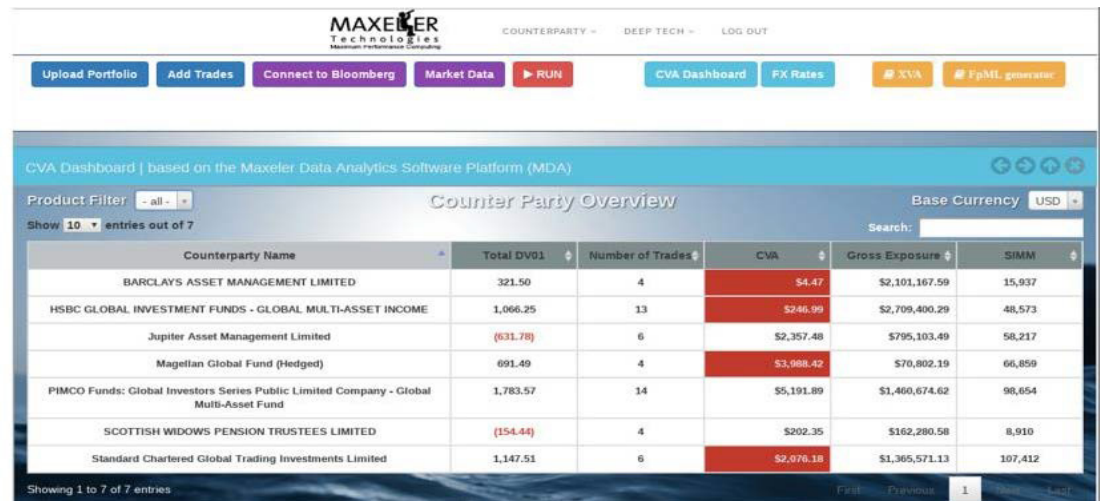
SOLUTION OVERVIEW

Real time calculation enables transition from overnight CVA to pre-trade CVA computations. Maxeler RTR allows customers make near real-time assessments of the following:

- New transaction pricing
- Novations
- Restructurings and unwinds
- Back-loading to a central counterparty
- CSA changes

An optional derivatives pricing library is available with full source code.

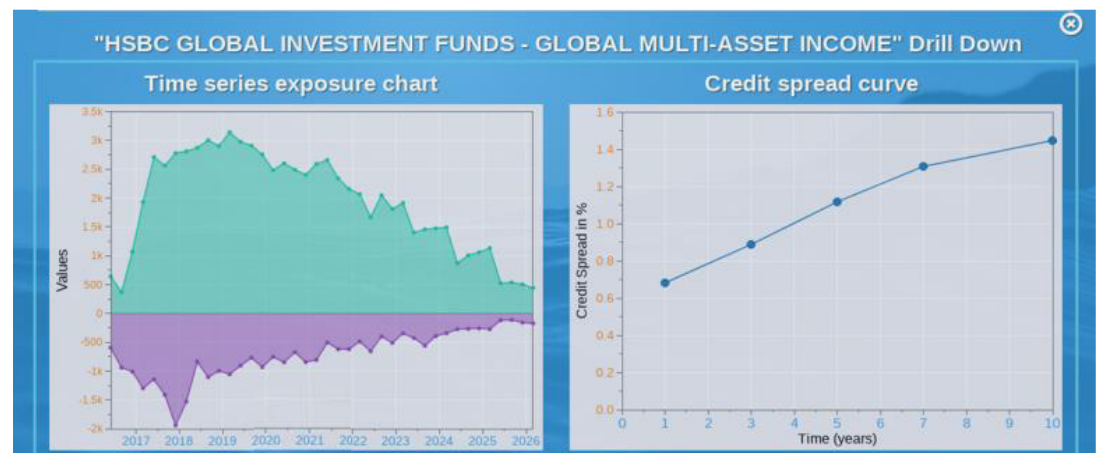
This enables building custom solutions for FRTB, CCR or scenario analysis.



Counterparty Overview

CONCLUSION

Maxeler Dataflow computing powered solutions on Xilinx U200 accelerator card delivers real-time risk computations, competitive advantage, and higher efficiency to the finance industry.



Counterparty Portfolio Exposure

TAKE THE NEXT STEP

For more information about Maxeler solutions, please visit www.maxeler.com
Explore Maxeler RTR Solution running on Xilinx Alveo™: www.xilinx.com/alveo

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