Levyx: Trends in Low Latency Analytics and Computational Storage

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Computational Storage in Oct 2018





Computational Storage SNIA.

The SNIA is in the process of forming a Computational Storage Technical Work Group (TWG) which is being created for the purpose of establishing architectures and software for disk and solid state drive based functionalities that allow them to be integrated with Computation in its many forms. The TWG wil create software and standards that enable specific features for these drives that meet the requirements of customers with these computational needs.

Reducing Cost: Leverage FPGA Accelerated 3D NAND when Computing Risk Analytics and Doing Backtesting Cost Savings of 75+%

Backtesting App running Levyx/Spark on Cloud

Scale B: 1 million instrument simulations in 1 hour using a basket of the ideal size for the SUT		
Ideal basket size for this SUT (size that maximizes instrument simulations per second)	200 instruments	
SWEEP speed on baskets of ideal size (from Table 3)	12.6 instrument simulations per second	
Scale-up factor to achieve Scale B, assuming linear scaling	22.1 x	
Price Performance for Scale B	215.37 USD per million instrument simulations	

Backtesting App running with Spark Xenon on Vexata*

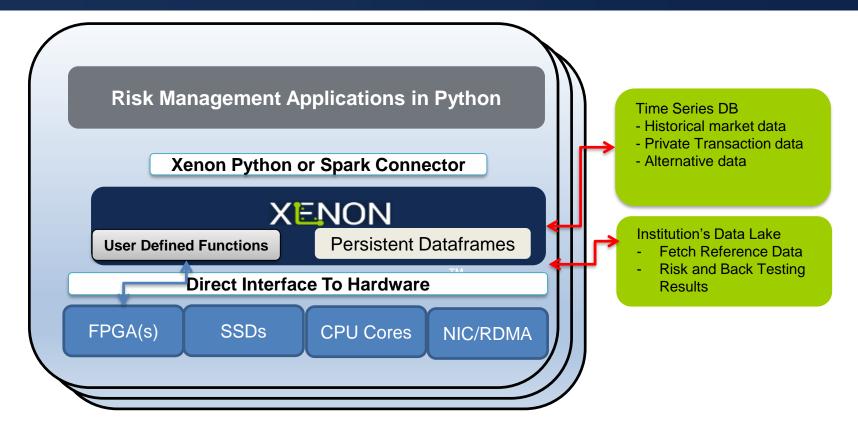
SCALE B CALCULATIONS		
Number of worker nodes in SUT		6.00
Number of worker nodes required for Scale B		24.00
Costs per hour per server + support		.0.62
	Total	\$14.88
Cost of Vexata Array + network		\$13.31
Enterprise Support		\$6.84
Solutions Architect Salary (.2 Headcount)		\$4.56
Master Server (one of the worker nodes)		\$0.00
	Total	\$24.71
Total cost of Scale B cluster over one hour		\$39.59

* Based on inputting STAC-A3 performance results into Levyx TCO on-prem calculator

Sources: www.stacresearch.com/Levyx ; https://stacresearch.com/LEVX180608; https://stacresearch.com/LEVX170603

\$39.59

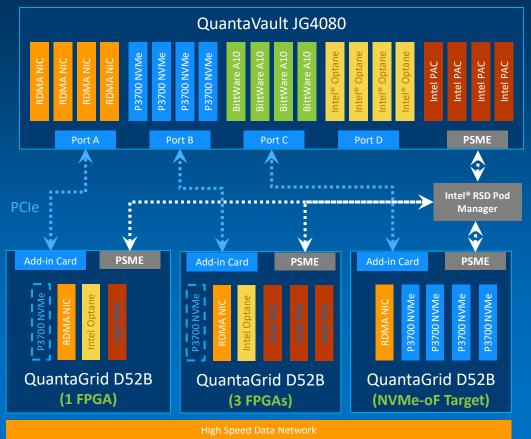
Using Levyx Xenon[™] Persistent DataFrames in Risk Acceleration Framework



QCT Rackgo-R based on Intel[®] RSD

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FPGA and NVMe pooling



Four hosts and up to twenty devices

High speed PCIe end-to-end

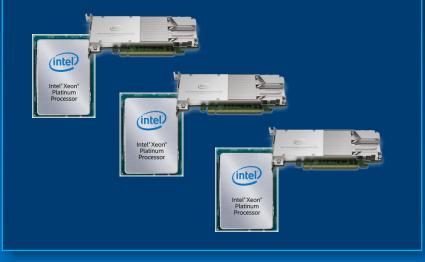
Levyx

(intel)

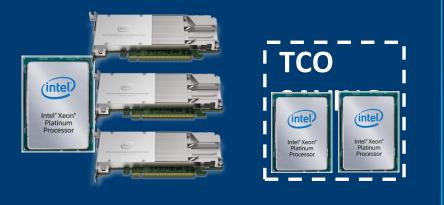


Minimize TCO with Intel[®] RSD

A traditional data center might deploy 3 single-FPGA servers



With Intel[®] RSD you can compose 1 server with 3 FPGAs

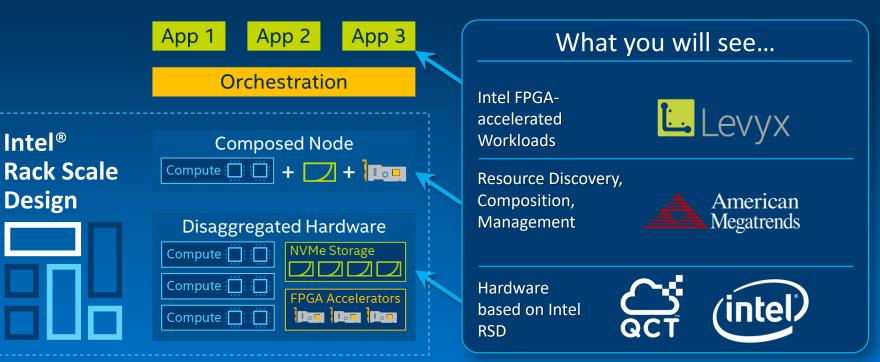


Workload is FPGA accelerated SLA requires three FPGAs





FPGA & NVMe Pooling with Intel[®] RSD



End-to-End Solution with Pooled Resources!





Risk Analytics Acceleration Framework – 2 Applications

•Accelerating financial <u>options</u> trading and computations: Dynamically scale FPGAs on CPU

 \rightarrow Performance benefits and TCO savings

 Accelerating financial <u>stock</u> backtesting operations: Intel Optane[™] versus Flash SSDs

 \rightarrow Better performance and cost savings

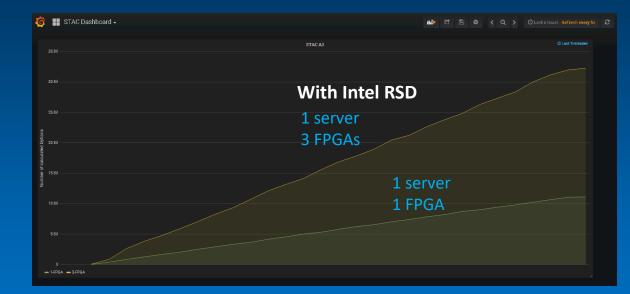
Powered by:



Levyx Financial Workload with Intel[®] RSD, Optane and PACs

3x FPGAs = 3x performance but only consumes 1 server with Intel RSD

Levyx



TCO Savings and Added Flexibility Met SLA with less hardware!



* Not a STAC Benchmark



THANK YOU!

Please check the box for Levyx and Check out our Demo at the Intel Booth!

For more info: sales@levyx.com