

High Performance Computing Solutions for Key FSI Workloads

Lacee McGee, WW Sr. Product Manager

Growing Number of HPC Use Cases



Traditional HPC

- Modeling & Simulation
- More iterative methods (stochastic, parametric, ensemble)
- More SMEs



High Performance Data Analytics

- Today: Knowledge Discovery, BI/BA, Anomaly Detection, Marketing
- Emerging: Precision Medicine, Cognitive, AI, IoT



HPC Anywhere

- On-Premise
- Cloud (Public, Private, Hybrid)
- Private Hosted

High Performance Data Analytics

3x Growth of HPC Market

- 2019 TAM:\$4.9B
- 63% from server systems

In-Memory Solutions

- Dominant by 2019
- Two available strategies
- Energy consumption driving need

Competition = War of Algorithm's

- Divide between machine learning and HPDA algorithms
- Enterprise algorithm's lack parallelism

HPC Parallelism

- Improving solution times and accuracy
- Dynamic pattern discovery
- Complex problem solving

HPC Meets Big Data

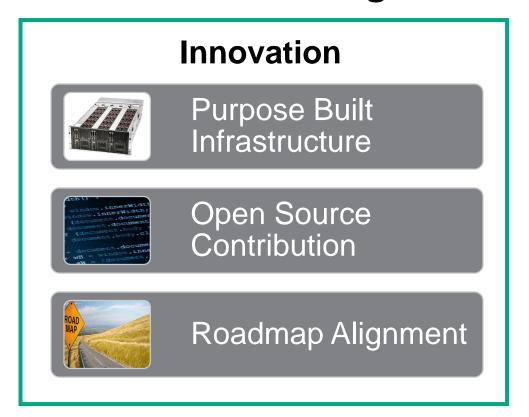
- Shift from extreme compute centric
- Data friendly configurations

Dilemma of What to Store

- Data volumes double every 2-3 years
- Bite the bullet
- Monetize risk and compliance



How is HPE addressing these needs?









End-2-End Solutions



Center of Excellence



Workload Optimized



HPE Apollo platforms and solutions optimized for HPC / Big Data

| | HPE Apollo 8000 Supercomputing | O HPE Apollo Rack-Scale computi | e GPU | HPE Apollo 6000 Rack-Scale HPC | HPE Apollo 2000 Enterprise bridge to scale-out compute | HPE Moonshot Optimized for workspace mobility and media | HPE Apollo 4000 Server solutions purpose built for Big Data | |
|--------------------|-----------------------------------|---------------------------------|--------------------|-----------------------------------|--------------------------------------------------------|---------------------------------------------------------|-------------------------------------------------------------|-------------------|
| Platforms | | | was for | | | | | |
| Workloads | | High | performar | Specialized | Big Data | | | |
| | Energy / Oil and gas | Health / life Sciences | Financi service | | g Academia / Research | Mobility / Media | Object storage | Data analytics |
| Solutions and ISVs | Halliburton | BIOVIA | Altimes | sh ANSYS | Custom apps | Citrix | Ceph | Cloudera |
| | Paradigm | Gaussian | Murex | c Simulia | | Mobile workplace | Scality | Hortonworks |
| | Schlumberger | | | Synopsys | | Mobility | | |
| Tech partners | Intel | | | Mellanox | NVIDIA | | Seagate | |
| | - | HPE Technology Services | | | | | | |

Deliver Automated Intelligence in Real-time for Deep Learning

Unprecedented Performance and Scale with HPE Apollo 6500 High density Accelerator

solution



Use Cases



Video, Image, Text, Audio, time series pattern recognition Large, highly complex, unstructured simulation & modeling

Automated Intelligence

delivered by HPE Apollo 6500 and Deep Learning software solutions

Real-time, near real-time analytics

Faster Model Training Time, Better Fusion of Data*

Customer Benefits

HPE Apollo 6500 is an ideal HPC and Deep Learning platform providing unprecedented performance with 8 accelerators, high bandwidth fabric and a configurable accelerator topology to match deep learning workloads

- Up to 8 high powered accelerators per tray (node), 2P Intel E5-2600 v4 support
- Choice of high-speed, low latency fabrics with 2x IO expansion
- Workload optimized using flexible configuration capabilities



Optimized performance targeting Financial Services Industry



HPE Trade and Match Server Solution

Best in class speed with Leadership Reliability

- Maximum Frequency for HFT Order Execution
- Minimize cache coherent memory operations
- + 20% overclocking Speedups
- Impressive real world benchmark results



Altimesh Hybridizer on HPE Apollo 6000

Code Modernization on HPE Apollo 6000

- Code modernization to help code take advantage of new micro architectures
- Lower customer TCO
- Service oriented transformation project



HPE Risk Compliant Archive Solution

Meet grueling regulations while lowering TCO

- Enterprise Wide Storage Architecture
- Achieve Lowest \$/GB
- Verified by Cohasset Association



HPE Moonshot Trader Workstation

Maximize trader productivity

- Match and exceed existing end user experience
- Reduce square meter cooling cost
- Superior compute and graphics performance



Fraud Detection

Potential Next Generation Solution

Customer Challenges



Customer experience considerations becoming a driving force



Instant data capture to maximize financial returns / minimize financial



Complex graphs with highdegree of connections

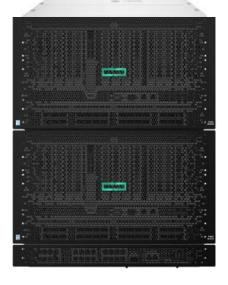
Fraud Detection Solution

- High memory-to-processor ratio to handle the demands of in-memory database applications
- Built in Reliability to help protect applications from down time
- Rich I/O capabilities and flexibility

HPE Integrity MC990 X Server

Specifications:

- 8 Socket Intel Xeon E7
- Up to 192 cores
- 45 MB of L3 Cache
- Memory: Up to 12 TB
- Expansion: Up to 20 slots











Liquid Cooling for HFT Trading

Pat McGinn | VP of Product Marketing pat.mcginn@coolitsystems.com

September 20, 2016

The Future of Data Center Cooling





The world leading manufacturer of energy efficient data center, server and desktop liquid cooling solutions for the HPC, Cloud and Enterprise markets.



The World Leading Liquid Cooling Supplier



15 years in the market

- HQ in Calgary, Canada
- 50 staff
- Taipei, Shenzhen (manufacturing), Rotterdam, Gothenburg,
 Austin
- Steady growth rate in last five years
- Alberta Exporter of the Year 2015

Proven technology

- Selling 30-40,000 units/month
- >2M units sold worldwide
- 99.998% leak free and improving
- Intellectual Property: 53 issued patents, 19 pending
- Products offered by major OEMs

Industry Awards

















Proud to Support









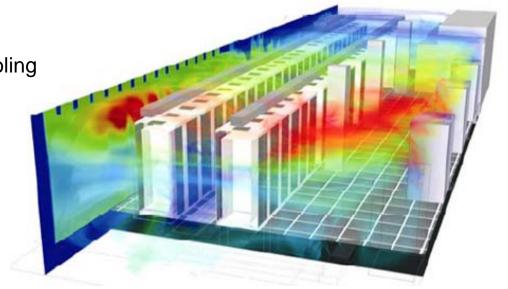
Heat is problematic in Data Centers

Data center managers run out of options:

• Efficiency obstacles, environmental concerns & cost issues

Server density increases pushing boundaries of traditional air cooling

- CPU performance & longevity reduced
- New "hot" chips push conventional heat boundaries
- Intensive computing increases while power reduction at the chip-level stalls



The Solution





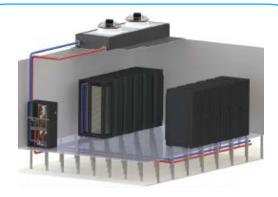
Enthusiast

- Desktop
- Overclocking
- Acoustics, Reliability & High Performance



Closed Loop DCLC™

- 1U & 2U rack-mount Servers
- Big Data, HPC/HFC
- Performance & Density



Rack DCLC™

- · Rack-level cooling with/without facility water
- Data Centers
- Performance, Efficiency & Density

INCREASING PERFORMANCE, EFFICIENCY & DENSITY

DCLC™ Advantage





Facilitates peak performance for higher powered or overclocked processors



Provides a significant reduction in total data center energy consumed



Enables 100% utilization of rack & data center spaces



Direct Contact Liquid Cooling for Servers and Desktops

CoollT Systems has supplied **Closed-Loop DCLC™** cooling solutions to distributors, system integrators and OEM's for over 10 years.

Anchored by the best-in-class E3 active coldplate assembly, the following components can be used to develop the ideal solution for your application.









CoollT Systems E3 Active Coldplate Assembly

Features:

- Patented Split-flow technology
- Extremely quiet
- Very low power
- Available Intel, AMD and custom retention

Benefits:

- Thermal Resistance of 0.037 C/W maintains CPU well below specification
- MTTF validated to 80000 hours @ 60C for a long operating life





CoollT Systems EP2 Active Coldplate Assembly

Specifically designed and optimized for the unique power distribution of the Intel® Xeon Phi™ X200 Processor family (previously codenamed Knights Landing or KNL).

- Leverages E3 pump technology and Split-Flow design theory
- Ensures appropriate cooling for both CPU and MCDRAM
- Thermal Resistance of 0.050 C/W
- 1U chassis compatible
- Reference retention scheme
- Includes CPU carrier
- Can be spec'd to supply optimized flow rates for varying radiator requirements







Speed is the essence of HFT Market Trends



Business Trends

- Trading exchanges are providing deterministic behavior and value added services
- Improve proximity to trading exchange to minimize latency
- Cost efficiencies in trading operations to improve ROI



Technology Trends

- Shift from program trading to a more automated process
- Leverage machine learning, big data, and analytics
- Incorporate non traditional data points in decision making process e.g. Twitter feed
- Faster processing through high performance computing architectures





CoollT Systems Liquid Cooling for HFT

- CoolIT is approaching 15,000 HFT systems supported in the market
- Multiple radiators and coldplates to match different server configurations
- Liquid loops can be retrofitted into servers
- Power savings due to improved leakage current and fan reduction
- No impact to server management and serviceability







Enhanced Configuration for HPE Apollo r2000 System

- Four 1U HPE ProLiant XL170r Gen 9 Servers per system
- One E5-1680 v3 processor per server (140 watts)
- Single CoolIT Systems Closed-Loop DCLCTM device per Server
- Up to four 8GB DIMMs per Server
- Up to twelve LFF or 24 SFF HDDs
- Two 1400W Power Supplies







Speeding up HFT Order Execution

Save Time

- Overclocking capability optimized for improved frequency
- Improved Price/Performance

Improve ROI

- Optimized for applications that perform better at high frequency and with lower core count
- Save power with lower fan count and less leakage current

Reliability

- Solution utilizes work station processors with ECC Memory
- Run processors cleaner and at lower temperatures

Ease of Deployment

- Plug & Play solution optimized for Co-location data center deployments
- Significantly reduce noise in the compute environment









Gain competitive advantage for High Frequency Trading workloads



Enhance Performance

Facilitate +18% overclock speedup of four HPE ProLiant XL170r Servers, speeding up HFT order execution.



Optimize Density

Pack more compute into less space and enable a smaller IT footprint. Reduce the need for expansion in existing facilities.



Reduce TCO

Reduce energy consumption and overall TCO. Increase ROI by improving trade operations and reducing time latencies.

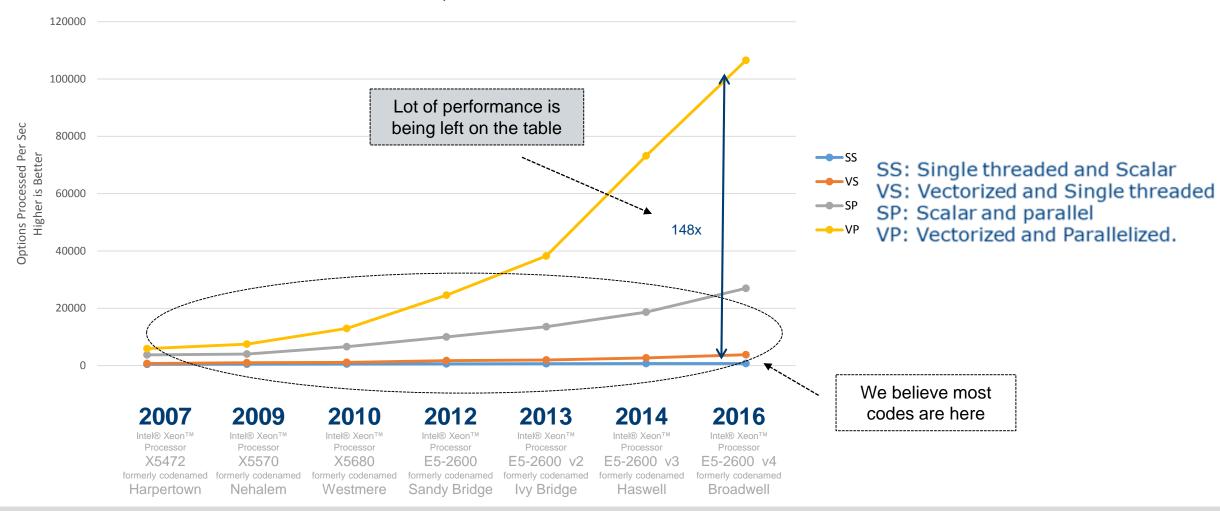


Financial Applications on Intel® Architecture

Nimisha S. Raut nimisha.s.raut@intel.com

Code Modernization





Parallelization and vectorization of your code will maximize your ROI



Intel® Xeon® and Intel® Xeon Phi™ Product Families

More cores → More Threads → Wider vectors

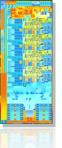




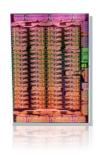












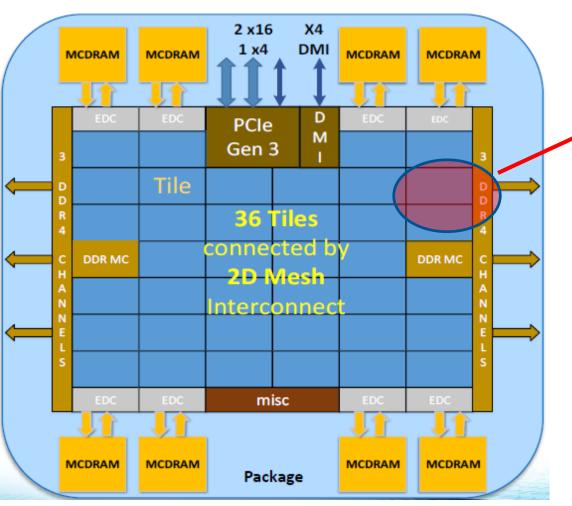


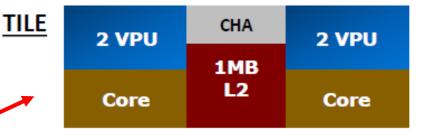
| | Intel® Xeon® processor 5400 series | Intel® Xeon® processor 5500 series | Intel® Xeon® processor 5600 series | Intel® Xeon® processor E5-2600 series | Intel® Xeon® processor E5-2600 v2 series | Intel® Xeon® processor E5-2600 v3 series | Intel® Xeon® processor E5-2600 v4 series |
|------------------|------------------------------------|---------------------------------------------|---------------------------------------------|---------------------------------------------------|------------------------------------------------------|------------------------------------------------------|---------------------------------------------------|
| Up to | _ | 2009 | 2010 | 2012 | 2013 | 2014 | |
| Core(s) | 4 | 4 | 6 | 8 | 12 | 18 | 22 |
| Up to Threads | 4 | 8 | 12 | 16 | 24 | 36 | 44 |
| SIMD Width | 128 | 128 | 128 | 256 | 256 | 256 | 256 |
| Vector ISA | Intel® SSE4.1 | Intel® SSE4.2 | Intel® SSE4.2 | Intel® AVX | Intel® AVX | Intel® AVX2 | Intel® AVX2 |

| Intel® Xeon Phi [™] x100 coprocessor | Intel® Xeon Phi™ x200 processor & coprocessor | | |
|--------------------------------------------------|-----------------------------------------------------|--|--|
| 57-61 | Up to 72 | | |
| 228-244 | Up to 288 | | |
| 512 | 512 | | |
| Intel® MIC- 512 | Intel® AVX-512 | | |



Knights Landing Overview





Chip: Up to 36 Tiles interconnected by 2D Mesh

Tile: 2 Cores + 2 VPU/core + 1 MB L2

Memory: MCDRAM: 16 GB on-package; High BW

DDR4: 6 channels @ 2400 up to 384 GB

IO: 36 lanes PCIe* Gen3 + 4 lanes of DMI for chipset

Node: 1-Socket only

Fabric: Intel® Omni-Path Architecture on-package (not

shown)

Vector Peak Perf: 3+TF DP and 6+TF SP Flops

Scalar Perf: ~3x over Knights Corner

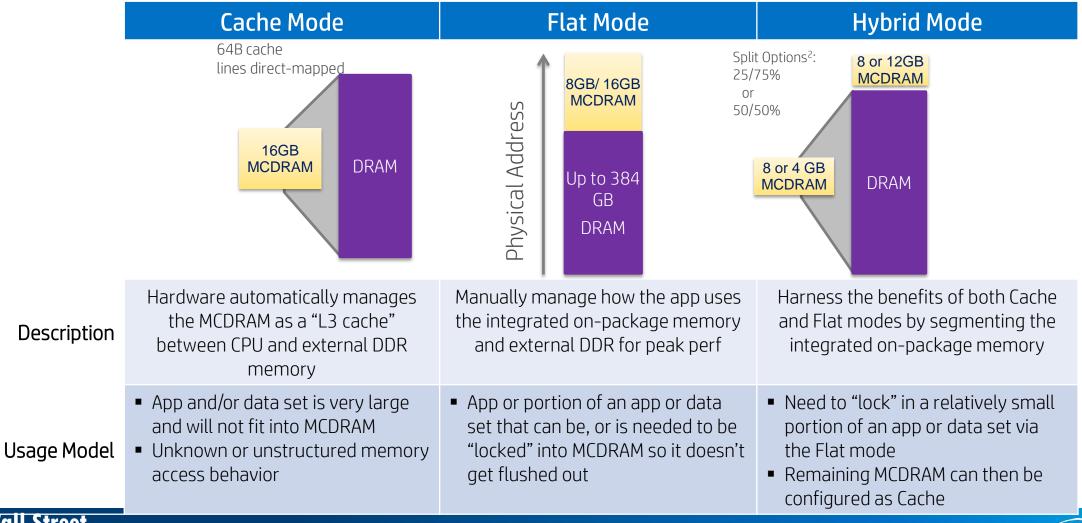
Streams Triad (GB/s): MCDRAM: 400+; DDR: 90+

Source Intel: All products, computer systems, dates, and figures specified are preliminary based on current expectations and are subject to change without notice. KNL data are preliminary based on current expectations and are subject to change without notice. 1. Binary Compatible with Intel Xeon processors using Haswell Instructions Set (except TSX), 2 Bandwidth numbers are based on STREAM-like memory access pattern when MCDRAM used as flat memory. Results have been estimated based on internal Intel analysis and are provided for informational purposes only. Any difference in system hardware & software design or configuration may affect actual performance.

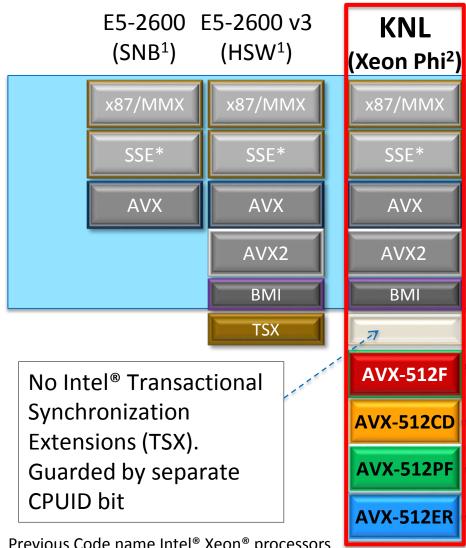
Integrated On-Package Memory Usage Modes

Mode configurable at boot time and software exposed through NUMA¹

Platform Memory (DDR4) only available for bootable KNL host processor



KNL ISA



KNL implements all legacy instructions

Existing binaries run w/o recompilation

KNL introduces AVX-512 Extensions

- 512-bit FP/Integer Vectors
- 32 registers, 8 mask registers
- Gather/Scatter

LEGACY

Conflict Detection: Improves Vectorization

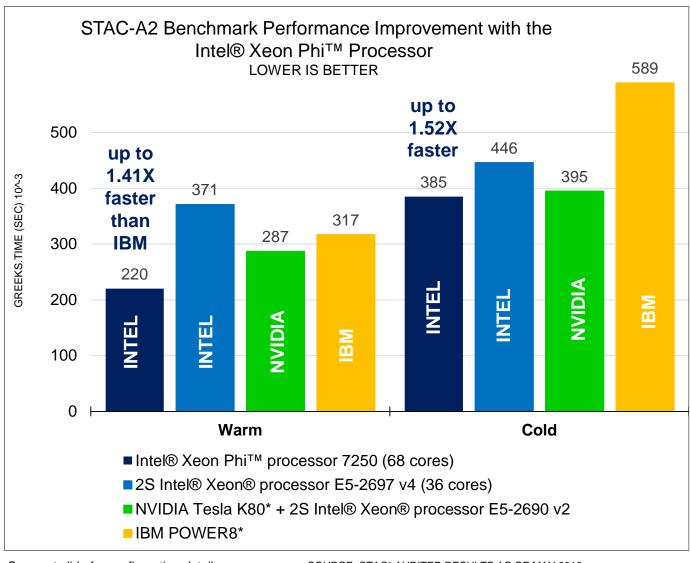
Prefetch: Gather and Scatter Prefetch

Exponential and Reciprocal Instructions

- Previous Code name Intel® Xeon® processors
- Xeon Phi = Intel[®] Xeon Phi[™] processor



STAC-A2* BENCHMARK



The STAC-A2 Benchmark suite is the industry standard for testing technology stacks used for compute-intensive analytic workloads involved in pricing and risk management.

Application: Intel Composer XE STAC Pack Rev. H

Value Proposition:

- The Intel Xeon Phi processor based-system takes up to 5.7X less space than the IBM Power8* based-system
- Created by the Financial community to evaluate SW/HW stacks
- Performance enhanced by Intel® AVX512 and MCDRAM

Results on baseline problem size: The Intel® Xeon Phi[™] 7250 processor system is up to 1.2X faster than next competitor (NVIDIA K80* system) in warm runs, was 2X more power efficient than the IBM Power8 system, and had > 4X better space efficiency than competitor systems.

See next slide for configuration details.

SOURCE: STAC* AUDITED RESULTS AS OF MAY 2016



Configuration details: STAC-A2

STAC SUT ID INTC160428 - Intel® Xeon Phi[™] processor 7250: Intel® Xeon Phi[™] processor 7250 68 core, 272 threads, 1400 MHz core freq. (Turbo ON), MCDRAM 16 GB 7.2 GT/s, DDR4 96GB 2400 MHz, CentOS 7.2, quadrant cluster mode, flat memory mode. See www.STACresearch.com/INTC160428.

STAC SUT ID INTC160314 - Intel® Xeon® processor E5-2699 v4: Supermicro* Superserver SYS-1028GR-TR, Intel® Xeon® Dual Socket ® processor E5-2699 v4 2.2 GHz (Turbo ON), 22 (HT on) Cores/Socket, 44 Cores, 88 Threads, DDR4 256GB, 2133 MHz, Red Hat 7.2. See www.STACresearch.com/INTC160314.

STAC SUT ID IBM150305 - IBM POWER8™: IBM Power System* sever, 2x 12-core POWER8* @ 3.52 GHz, 24 cores / 192 Threads (only 96 used), 1 TB DDR3, RH 7.0, IBM XL C/C++ for Linux v13.1. See www.STACresearch.com/IBM150305.

STAC SUT ID NVDA141116 - NVidia® Tesla® K80: Supermicro* SYS-2027GR-TRHF, Intel Xeon E5-2690 v2, 3.00GHz, 128GB DDR3, 2XGK210B PCI Express GEN3 Dual GPU 2496 Processor cores Base Clock 560MHz Boost Range 562-875MHz 12GB GDDR5 Memory Clock 2.5GHz. NVIDIA CUDA* 6.5 (Driver 340.58), CentOS 6.6 + Intel® Xeon® processor E5-2690 v2: 10 Cores/Socket, 20 Cores (HT off), DDR3 128GB. See www.STACresearch.com/NVDA141116.

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