



# A TECHNOLOGY PLATFORM WITH A MATLAB BACKBONE

A Financial Engineering True Story  
March 2015

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The MRTL Platform is:

Unique

Integrated

Scalable

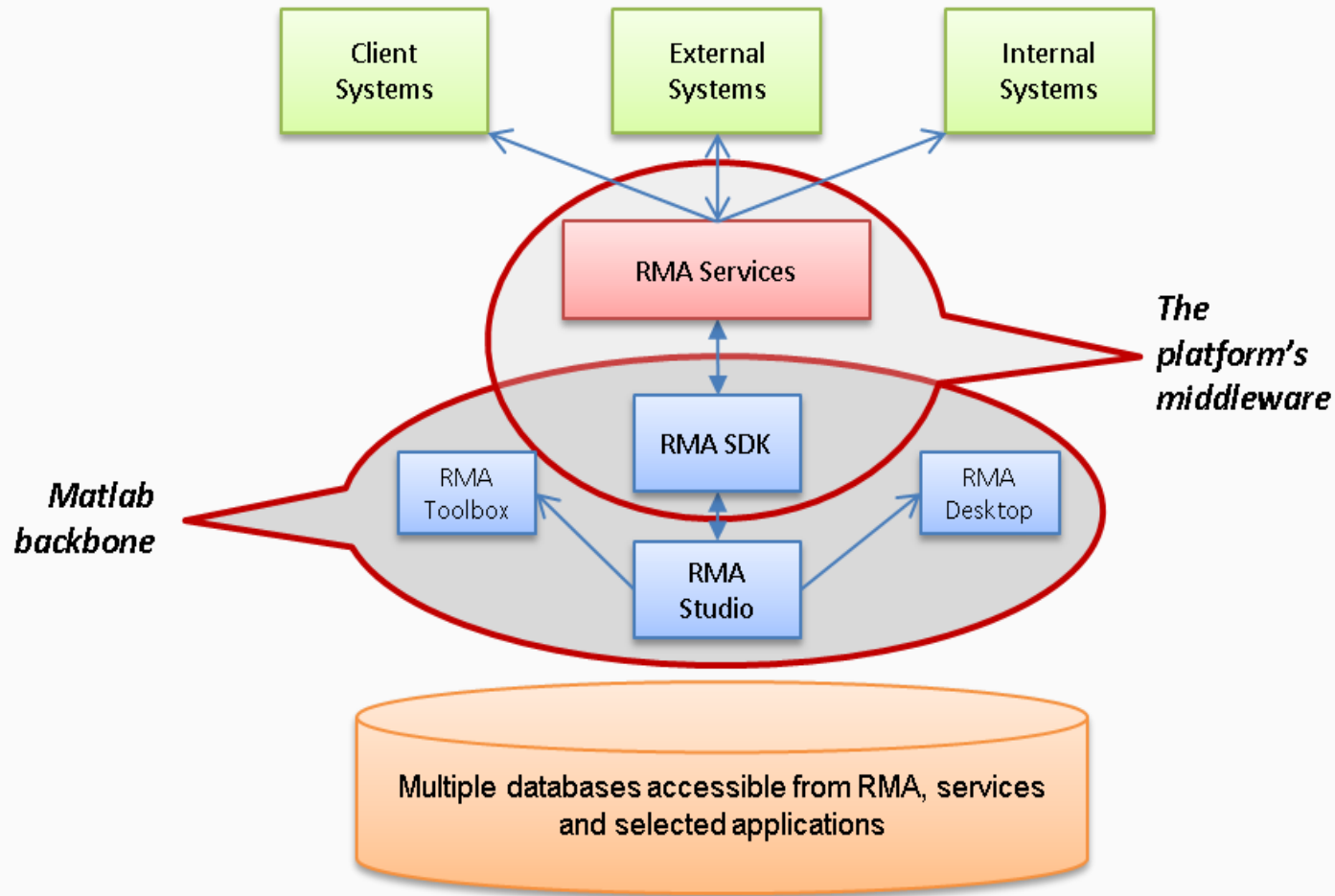
The MRTL Platform pushes new Matlab frontiers:

Architecture

Access

Throughput

# The MRTL Platform



# RMA provides the computational backbone

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## Applications rely on pricing analytics

- MRTL internal and external systems share common pricing tools
- Selected partners provided access to real-time pricing services

## Markets are processed and analyzed daily

- Commodity markets are modeled daily for portfolio valuation
- Models are used in near real-time to estimate intraday market moves
- Fundamentals and trends analyzed and summarized regularly

## Research and deployment are closely connected

- Interactive Matlab analysis leads directly to computational services
- Integration with multiple data sources accelerates discovery and implementation



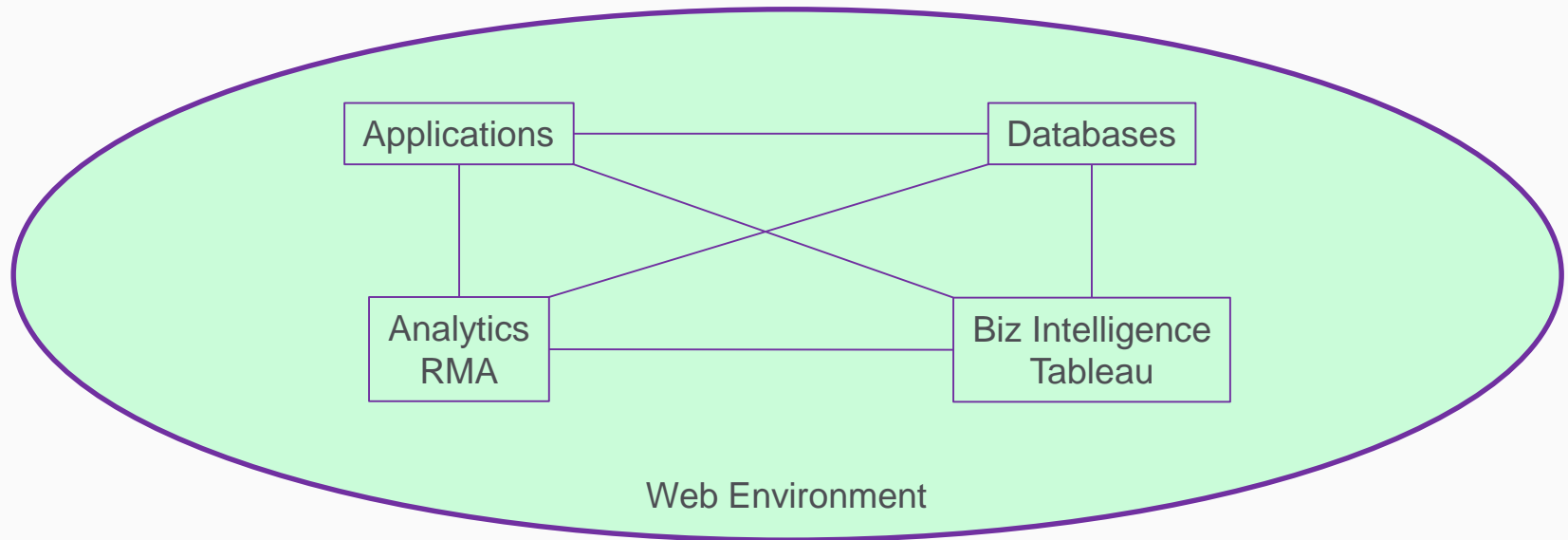
DEMO:

Interactive and compiled tools illustrate the  
computational leverage of RMA

# A Unique Story: Web Enabled Deployment

RMA is but one of the mutually supportive platform components

- All components are highly cohesive and completely integrated



Entire platform is deployed in multiple web environments

- Creates an array of access points for a broad spectrum of analytics

# A Financial Engineering True Story

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Platform is in production every day

- Built on computational leverage afforded by Matlab
- Accomplished using a small interdisciplinary team
- Established as a strategic asset for MRTL

Quite possibly the largest production integration of Matlab ever

- ~2400 Matlab events per day
- ~3000 CPU minutes of Matlab execution per day
- Excess of 1.5 GB of data captured or created per day