

Demo

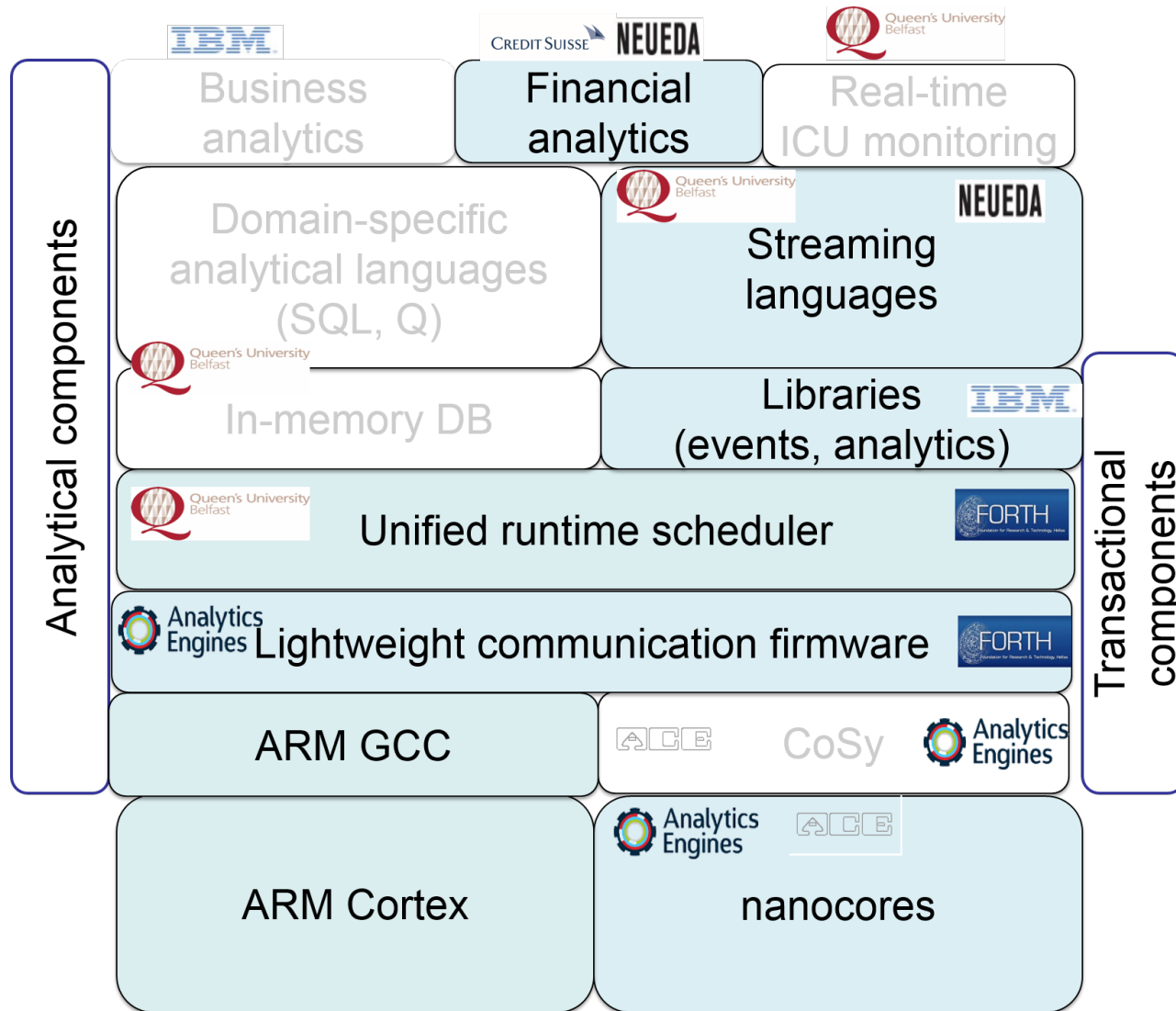
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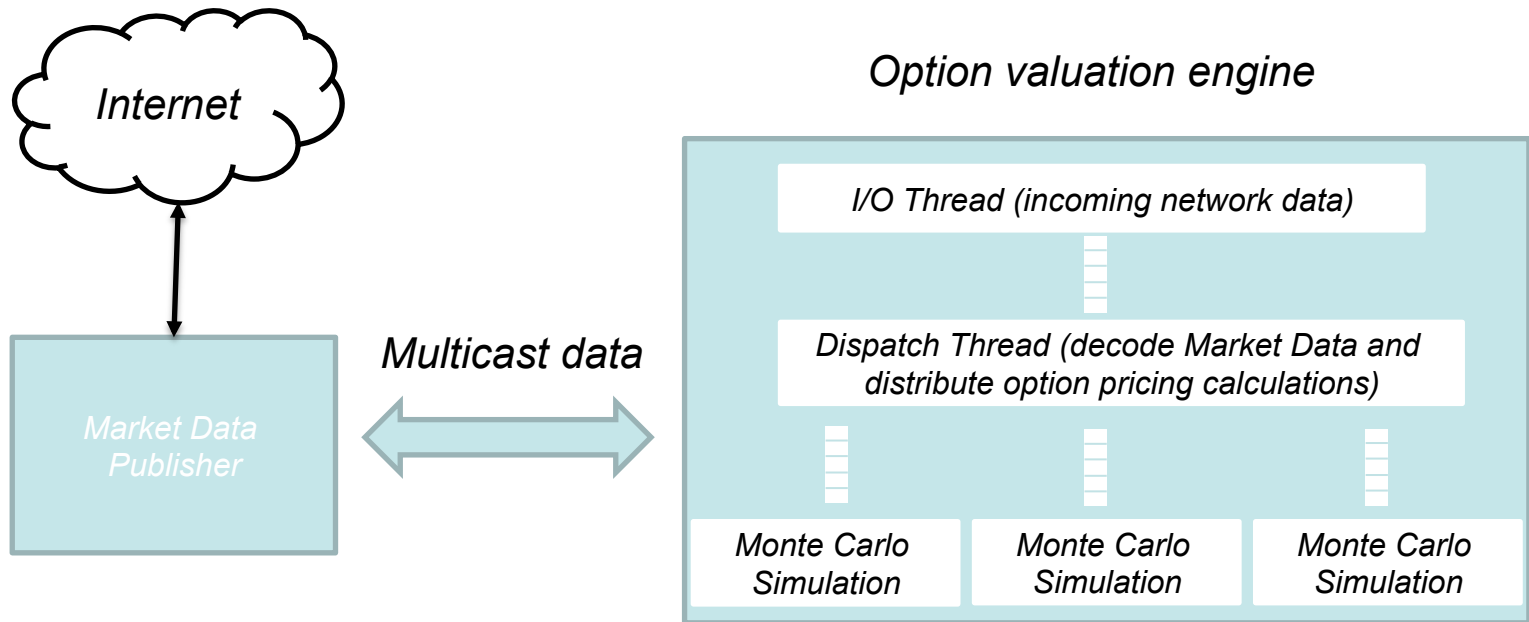


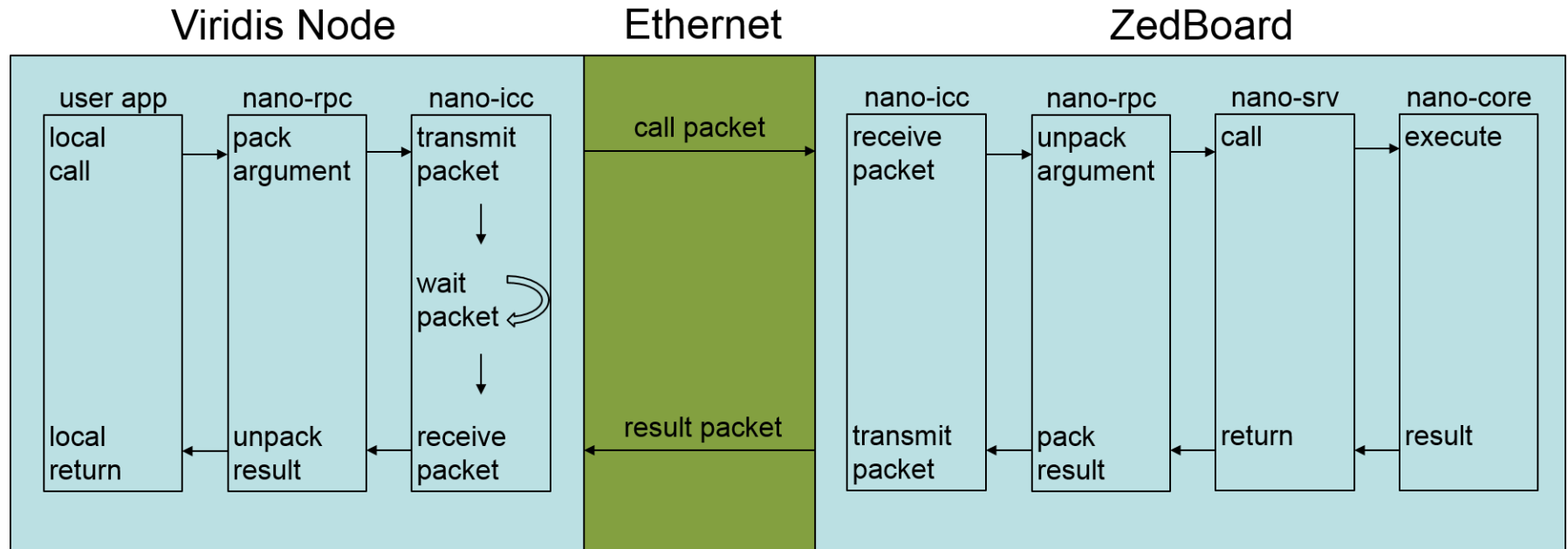
- Software stack
- Options Price Calculator
- Lightweight Communication Substrate
- Nanocore Dataflow
- Demo Overview

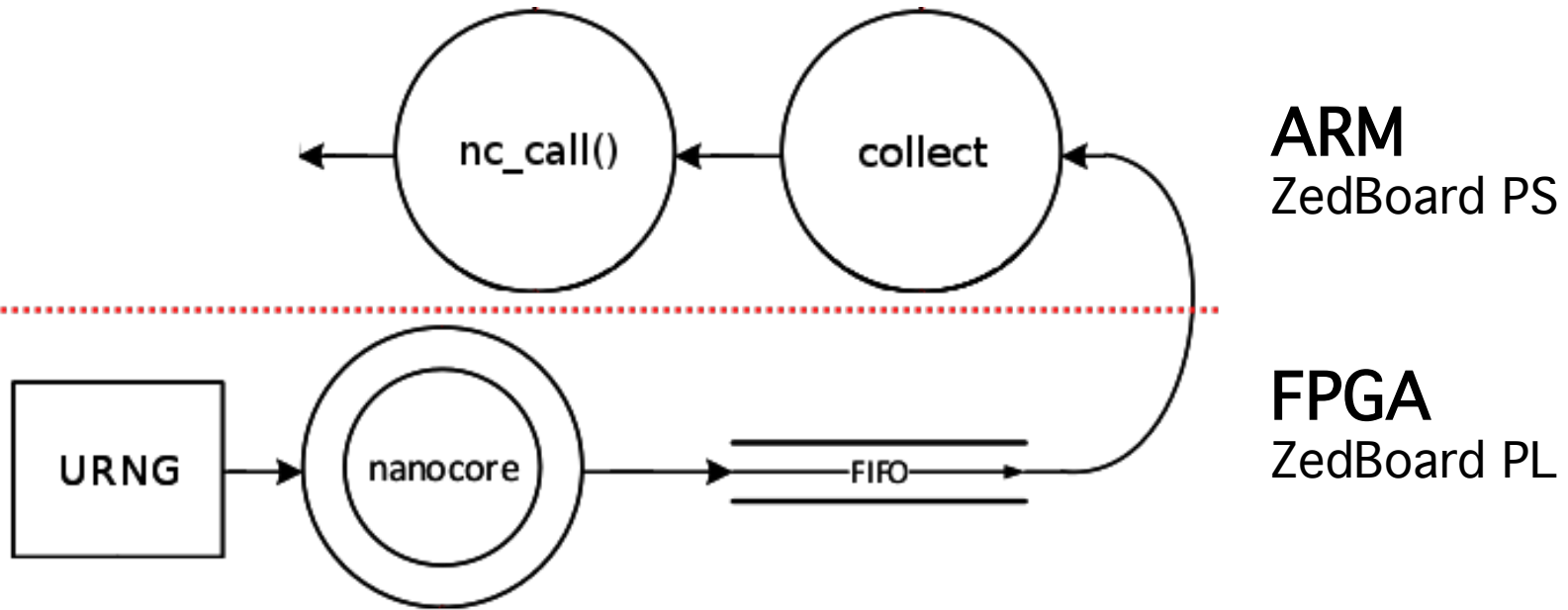


- An option is a contract that gives the buyer the right, but not the obligation, to buy or sell an underlying asset at a specific price on or before a certain date
- Calculating the fair price for an Option is important for valuation and risk management of portfolios
- Main factors for determining option value are; underlying asset price, time to option expiry and underlying asset volatility
- For major liquid stocks (Facebook, IBM, Apple), can be thousands of option contracts. Every time the underlying asset price moves all option contracts must be revalued. Underlying prices can move 10 times a second
- Nanostreams option valuation uses a Monte Carlo simulation method to determine fair market value
- Monte Carlo simulations are a broad class of computational algorithms that rely on repeated random sampling to obtain numerical results

- *Underlying asset price obtained for internet and streamed via multicast to 'n' option valuation engines*
- *Option valuation processes consumes incoming multicast data and computes option prices for each underlying option chain*
- *All processes use Nanostreams middleware*

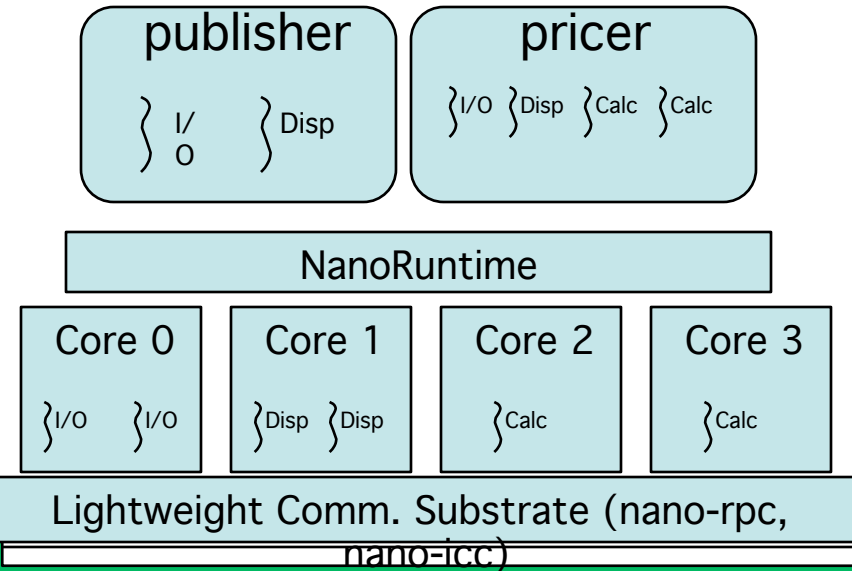








Viridis Node 1



Viridis Node 2

