



AquaQuarantine:

TorQ

Experts in fast data solutions

for demanding environments



- Established in 2011
- Headquarters in Belfast, N.Ireland
- Headcount of 160 staff
- 2016 US Subsidiary launched
- 2018 Singapore subsidiary launch
- 2020 Hong Kong subsidiary launch



What do we do?

Technology Consultancy Services









Altair Panopticon Professional Services



Altair

Remote (24/7) Support Centre of Excellence



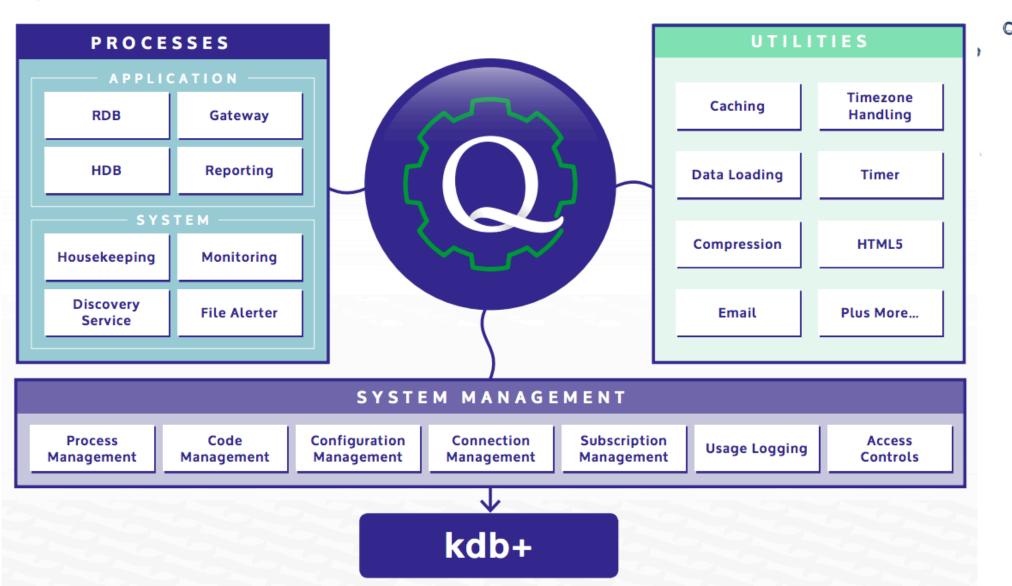




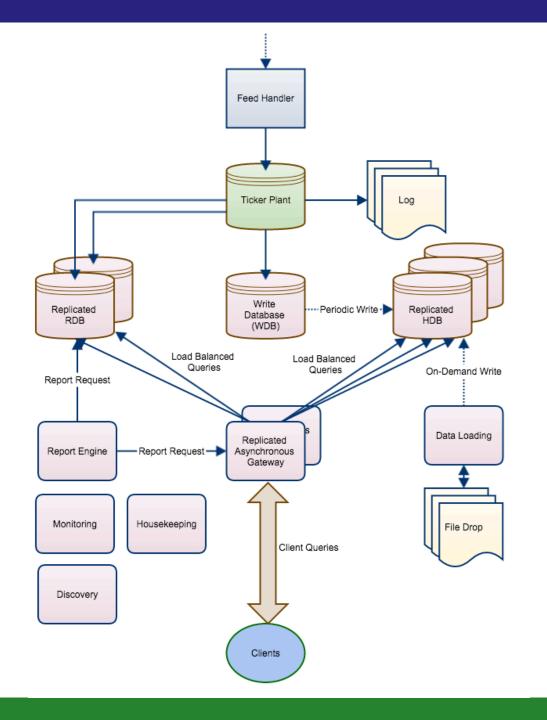


- TorQ is an open source, kdb+ production framework
- Released in 2014
- Up-to-date with kdb+ releases
- Extensive documentation
- Google Group
- Used by 40+ institutions
- TorQ Finance Starter Pack is an example data capture application



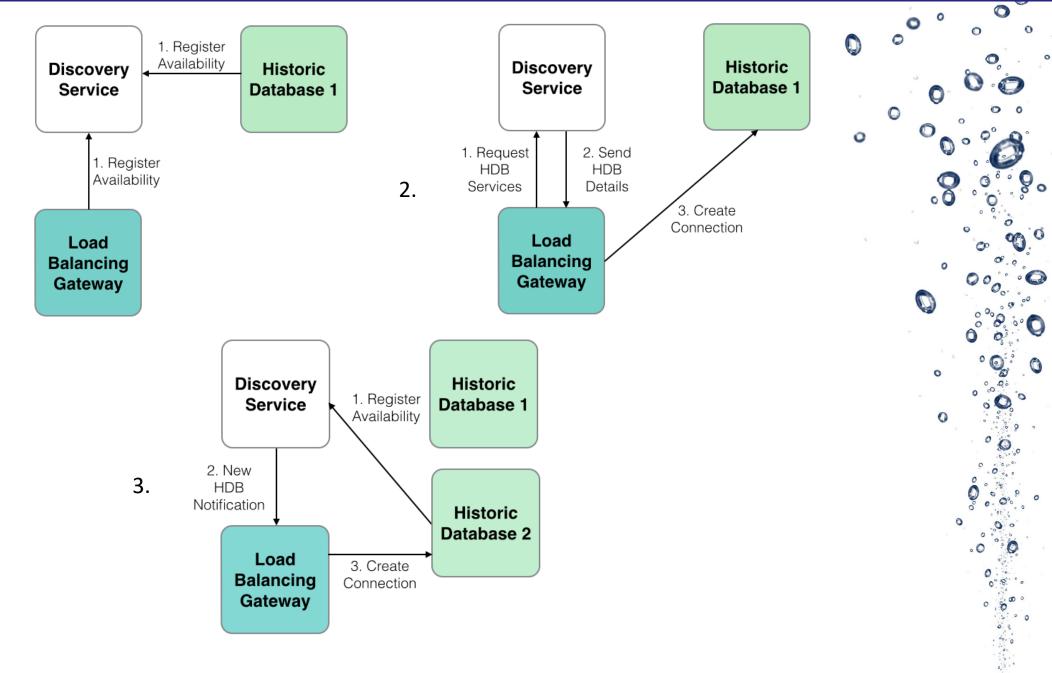




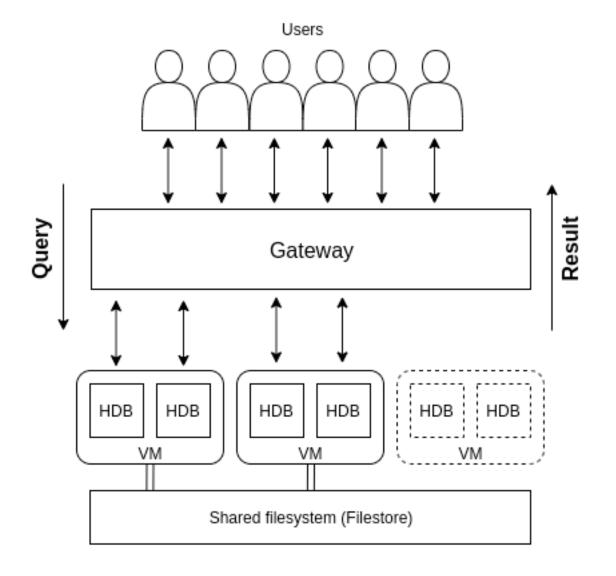




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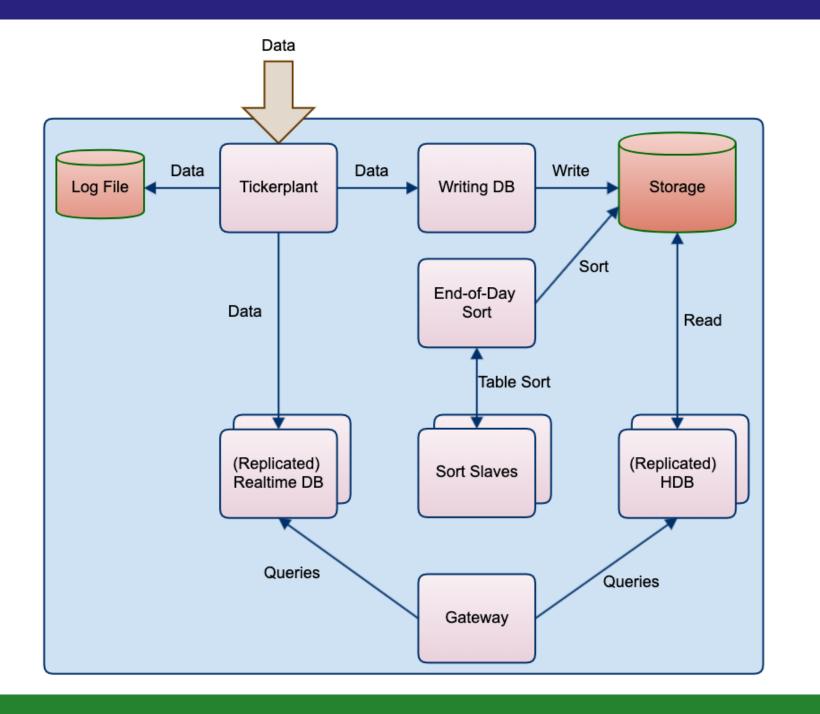




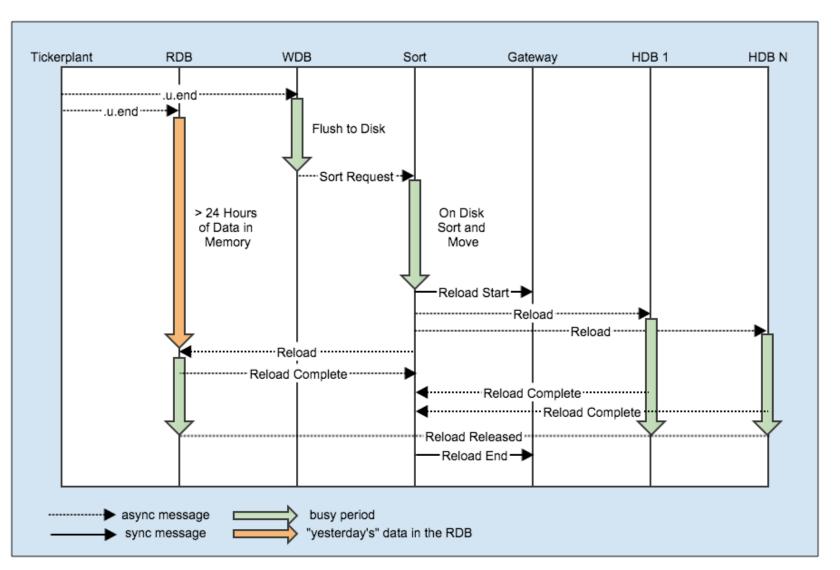


https://www.aquaq.co.uk/q/torq-and-scaling-google-cloud/











- Monitoring Integration with:
 - Monit
 - Datadog
 - Geneos
 - ELK
 - Supervisor
 - Splunk
 - .. No limitation ...
- Process and Application Monitoring





Demo





- TorQ-Finance-Starter-Pack
- TorQ-CME
- TorQ-Betfair
- TorQ-Bikes
- TorQ-Crypto (coming soon)



Roadmap

- Data Quality System
- More granular and configurable tickerplant logging
 - Split by time period / table / customisable
 - Leads to easier management
- Intra-day on-disk component
 - Linked in with gateway
- Always open to suggestions!





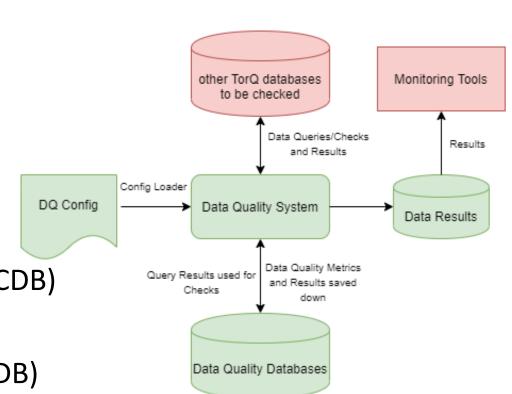
Data Quality System (DQS)

- Run periodic data quality checks against your system
- Run daily stats against databases to enable checks leveraging multi-day data
- Pre-defined library of customisable checks include breach condition
- Ability to add own check functions
- Results provide:
 - descriptive result e.g. "attribute of time, sym matched expectation"
 - boolean pass/fail of check
 - check status (`complete|`failed) in case check could not actually be run
- Can run and check against non-TorQ databases



4 new processes in the DQS

- Data Quality Checker (DQC)
 Run checks against the system
- Data Quality Engine (DQE)
 Run daily stats against system
- Data Quality Checker Database (DQCDB)
 HDB for data quality checks
- Data Quality Engine Database (DQEDB)
 HDB for data engine stats





http://aquaqanalytics.github.io/TorQ



Thanks!

Q+A

7th May: Gateway Design Principles

14th May: Grafana and kdb+

21st May: kdb+ 4.0

28th May: kdb+ in Containers

