

TASK 17 - HDB Concepts

TASK 16 - End Of Day

CONCLUSION

NECESSARY KNOWLEDGE

- System command
- How to query database.

I. AIM

The aim of this task is to create hdb.q from scratch.

II. INSTRUCTIONS

Create hdb.q in your editor. The script should be able to do the following:

- Load the database using parameter.
- Provide a function

```
get_trades{[d:syms] }
```

which returns trades for a given date and sym list

- Provide a function

```
get_daily_volume:{[d:syms] }
```

which returns daily volume for all syms in the table. Returned columns should be: total number of traded shares and total notional trade per sym. Notional is size * price.

III. TESTING

To test the script start it with the following command:

```
q hdb.q -db /tmp/tick/
```

At the q prompt enter:

```
get_trades[.z.D-1;`BARC.L`BASFn.DE]
```

Which should return something similar to:

date	sym	time	price	size
2013.09.11	BARC.L	11:27:40.670	284.102	1000
2013.09.11	BARC.L	11:27:40.670	284.2	90
2013.09.11	BARC.L	11:27:40.670	284.2	5141
2013.09.11	BARC.L	11:27:40.674	284.1	690
2013.09.11	BARC.L	11:27:40.675	284.15	2640
2013.09.11	BARC.L	11:27:40.676	284.1708	1000
2013.09.11	BARC.L	11:27:40.677	284.05	7400
2013.09.11	BARC.L	11:27:40.677	284.05	1043
2013.09.11	BARC.L	11:27:40.679	284	4766
2013.09.11	BARC.L	11:27:40.679	284	22124

Then enter:

```
get_daily_volume: {[d;syms] }
```

Which should return something similar to:

sym	accvol	notional
BARC.L	389644	1.106855e+08
BASFn.DE	48665	3269881
VOD.L	502210	9.526125e+07