







A Storage Architecture to Accelerate kdb+

# Penguin Computing & WekalO

### **Penguin Computing**





US HQ in Fremont, CA
Offices in Japan and UK
18,000 installations, 40 countries
What We Do:

Specialize in innovative on-premise highperformance computing (HPC), bare metal HPC in the cloud, AI, and storage technologies coupled with leading-edge design, implementation, hosting, and managed services FrostByte with WekalO Integrated Solution



Jointly Designed, Engineered and Vetted





Founded in 2013
US HQ in San Jose, CA
Eng. in Tel Aviv, Israel
10 patents issued, 54 submitted

What We Do: Accelerate artificial intelligence and data intensive workloads, on premises and in the public cloud

# High Performance Storage Requirements

Compute & KX kdb+



Algorithmic trading



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Regulatory & Compliance



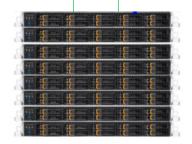
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Research

### Different workloads;

- Real-time
- Streaming
- Historical

High Performance Storage





WEKA.io

### With Varied IO Requirements

- Support POSIX filesystem interfaces
- Provide suitable performance for streaming and random I/O
- Offer acceptable performance for both large and small files
- o Provide good metadata performance
- Low latency



# Accelerating kdb+ Time-Series Data

#### Workload: STAC-M3 KANAGA

Test suite run against five years of stock market data

#### **Test Solution:**

 KX Systems kdb+, Penguin Computing FrostByte Integrated Solutions combining NVMe servers & WekalO Matrix Parallel File System

#### **Technical Value:**

- Performance density: Up to 87.5GB/sec bandwidth & 2.5M 4K IOPS in 4u
- Fully distributed data, metadata and file system services
- Super low file system latency: avoids kernel, leverages high-speed networks and DPDK + SPDK

### Test Results (<u>www.STACresearch.com/KDB190501</u>):

- 8 STAC-M3 mean response-time records
- 4 STAC-M3 throughput records

#### **Customer Value:**

- Faster time to insight for market data
- Lower TCO with industry-standard hardware & object tiering

TEST - M3 KANAGA	MEAN	IMPROVEMEN
100T.YR1VWAB-12D-HO.TIME	1380.2	23.4%
100T.YR2VWAB-12D-HO.TIME	1151.22	<b>23.1%</b>
100T.YR3VWAB-12D-HO.TIME	1571.63	<b>21.5%</b>
100T.YR4VWAB-12D-HO.TIME	2344.54	41.5%
100T.YR5VWAB-12D-HO.TIME	9561.65	
10T.YR2-MKTSNAP.TIME	1115.26	
10T.YR3-MKTSNAP.TIME	1204.13	
10T.YR4-MKTSNAP.TIME	1276.46	
10T.YR5-MKTSNAP.TIME	1338.42	
1T.2YRHIBID.TIME	353.326	<b>←</b> 5.8%
1T.3YRHIBID.TIME	578.384	9.0%
1T.4YRHIBID.TIME	1020.01	6.0%
1T.5YRHIBID.TIME	1673.07	<del></del>
1T.OLDYRHIBID.TIME	66.4426	
1T.YR1VWAB-12D-HO.TIME	479.166	
1T.YR2VWAB-12D-HO.TIME	589.29	
1T.YR3VWAB-12D-HO.TIME	666.148	
1T.YR4VWAB-12D-HO.TIME	801.183	
1T.YR5VWAB-12D-HO.TIME	1022.46	
50T.YR1VWAB-12D-HO.TIME	2746.58	
50T.YR2VWAB-12D-HO.TIME	1976.66	
50T.YR3VWAB-12D-HO.TIME	2567.28	
50T.YR4VWAB-12D-HO.TIME	3671.56	
50T.YR5VWAB-12D-HO.TIME	5910.83	



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# Performance Comparison

## Compared to a solution using Lustre (KDB150528), this WekalO/Penguin solution was:

- Better in 15 of 17 baseline benchmarks (Antuco suite), including...
- 11x the speed in STAC-M3.β1.1T.YRHIBID.TIME (purest serial read benchmark)
- 2.1x the speed in STAC-M3.β1.10T.MKTSNAP.TIME (purest random read benchmark)

Compared to solution using a network-attached flash array from a popular vendor (KDB140415), this Weka/Penguin solution was:

- Better in 12 of 17 baseline benchmarks (Antuco suite), including...
- 9.3x the speed in STAC-M3.β1.1T.YRHIBID.TIME
- 5.7x the speed in STAC-M3.β1.10T.MKTSNAP.TIME



## WekalO Matrix

## One Solution, Many Use-Cases, Industry-Standard Hardware

