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Experiences from testing a large Coherence application on Exalogic

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Agenda

- Customer Use Case large coherence application
- Why considering Oracle's Engineered Systems?
- Planning for Exalogic POC
- First impression of running on the Exastack
- Improving Performance of a large Coherence cluster
- Coherence filtering techniques
- What did we achieve?
- Q&A



Customer Use Case - platform

- Global investment Bank's platform provides critical data processing platform for regulatory reporting
- Failure to comply can result in unlimited fines, prison sentences or loss of banking licence
- Coherence based solution consumes trade data from several trading systems
- Consolidated trade data is transformed, enriched and reports generated in near real time
- Reports are sent to the appropriate regulatory body, whether this is to the US for Dodd Frank, Hong Kong for HKMA or other various regulatory bodies around the world
- Central view of trades across the Bank for all asset classes
- System failure leads to stop of trading = millions in lost profits

Customer Use Case - continued

- ~ 200 storage enabled Coherence nodes
- ~ 2 terabytes trade and reference data stored in Coherence
- 48 servers in 8 racks between Live and DR sites
- Trade data must be synchronously persisted for DR recovery – write-through for every mutation
- Heavy trade data and reference data querying
- Heavy use of Drools and XSLTs for transformation and enrichment
- Distributed and scalable state machine implemented on top of Coherence

Why considering Oracle's Engineered Systems?

- Legislative and regulatory rules put significant pressure on the availability and performance of the system
- No noticeable down time
- Fast time to recovery
- Zero data loss
- Lack of consistency with internal build/networking/patching
- Need to process 10x trades per second
- Expansion plans beyond trade reporting



Exastack POC – planning

- Test scenarios include:
 - Kill several Coherence nodes
 - Panic physical servers
 - Kill and recover the whole Coherence cluster
 - Kill Exalogic Network switch
- Over 100 destructive tests runs in 3 weeks
- All this while processing **1 Million trades!**
- In addition to achieving 1000% performance improvement on half of the servers

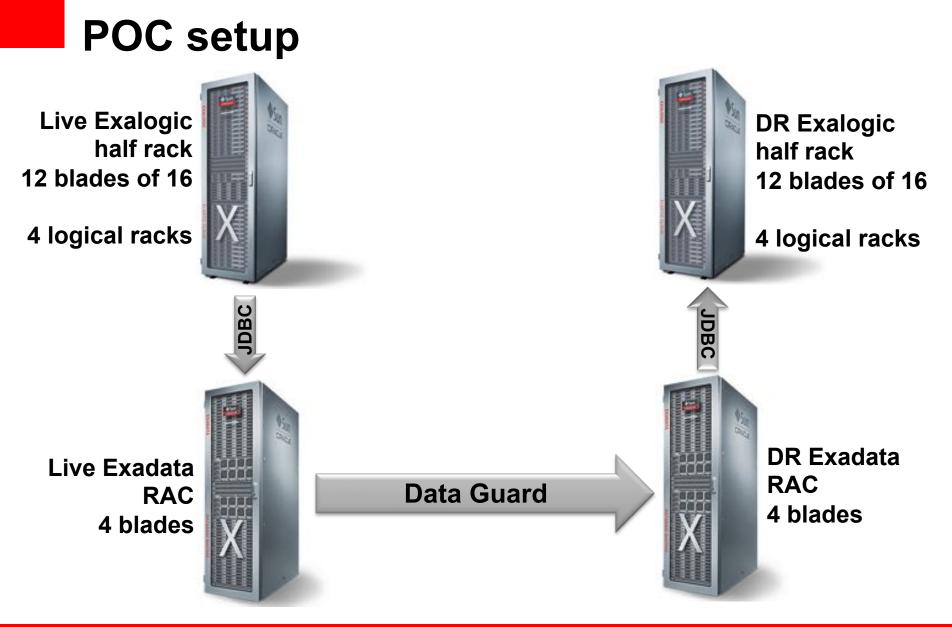


Exastack POC - preparation

- Create production like test data 1 million trades
- Simulators for Trading Systems and Regulators
- Fast multi-threaded export/import mechanism
- Attempts to improve performance on the commodity kit

Focus on repeatability





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First 1M trades run on Exalogic

- Using LightMessageBus the network is no longer the bottleneck – RDMA (Remote Direct Memory Access)
- Starting up 140 nodes simultaneously is fast and it works
- Exalogic was too fast for our code!
- Exposes thread safety issues as though under an x-ray

//This line produced lots of errors but worked in prod for over a year
private static SimpleDateFormat dateFormat = new SimpleDateFormat("...");

//This line in authorized-hosts filter caused dead lock on node startup
private static final NamedCache hosts =
 new ContinuousQueryCache(namedCache, AlwaysFilter.INSTANCE, false);

First 1M trades run on Exalogic continued

 Drools (cached in Coherence) thread safety issues resulted in infinite loop on initialization when hit by multiple threads – had to implement a single threaded "warm-up" mechanism

Thread[TradeViewCacheWorker:5,5,TradeViewCache] java.util.WeakHashHap.get(WeakHashHap.java:470) org.mvel2.util.ParseTools.getBestCandidate(ParseTools.java:246) org.mvel2.optimizers.impl.refl.ReflectiveAccessorOptimizer.getMethod(ReflectiveAccessorOptimizer.java:1837) org.mvel2.optimizers.impl.refl.ReflectiveAccessorOptimizer.getMethod(ReflectiveAccessorOptimizer.java:982) org.mvel2.optimizers.impl.refl.ReflectiveAccessorOptimizer.compileGetChain(ReflectiveAccessorOptimizer.java:375) org.mvel2.optimizers.impl.refl.ReflectiveAccessorOptimizer.optimizeAccessor(ReflectiveAccessorOptimizer.java:141) org.mvel2.ast.ASTNode.optimize(ASTNode.java:157) org.mvel2.ast.ASTNode.getReducedValueAccelerated(ASTNode.java:113) org.mvel2.ast.BinaryOperation.getReducedValueAccelerated(BinaryOperation.java:116) org.mvel2.MVELRuntime.execute(MVELRuntime.java:87) org.mvel2.compiler.CompiledExpression.getValue(CompiledExpression.java:122) org.mvel2.compiler.CompiledExpression.getValue(CompiledExpression.java:115) Thread[TradeViewCacheWorker:48.5,TradeViewCache] java.util.WeakHashMap.get(WeakHashMap.java:470) org.mvel2.util.ParseTools.getBestCandidate(ParseTools.java:246) org.mvel2.optimizers.impl.refl.ReflectiveAccessorOptimizer.getMethod(ReflectiveAccessorOptimizer.java:1037) org.mvel2.optimizers.impl.refl.ReflectiveAccessorOptimizer.getMethod(ReflectiveAccessorOptimizer.java:982) org.mvel2.optimizers.impl.refl.ReflectiveAccessorOptimizer.compileGetChain(ReflectiveAccessorOptimizer.java:375) org.mvel2.optimizers.impl.refl:ReflectiveAccessorOptimizer.optimizeAccessor(ReflectiveAccessorOptimizer.java:141) org.mvel2.ast.ASTNode.optimize(ASTNode.java:157) org.mvel2.ast.ASTNode.getReducedValueAccelerated(ASTNode.java:113) org.mvel2.ast.BinaryOperation.getReducedValueAccelerated(BinaryOperation.java:116) org.mvel2.MVELRuntime.execute(MVELRuntime.java:87) org.mvel2.compiler.CompiledExpression.getValue(CompiledExpression.java:122) org.mvel2.HVEL.executeExpression(HVEL.java:930) org.drools.base.mvel.HVELPredicateExpression.evaluate(HVELPredicateExpression.iava:188) org.drools.rule.PredicateConstraint.isAllowed(PredicateConstraint.java:291) org.drools.reteom.AlphaNode.assertObject(AlphaNode.java:138) org.drools.reteoo.SingleObjectSinkAdapter.propagateAssertObject(SingleObjectSinkAdapter.java:59) org.drools.reteou.AlphaNode.assertObject(AlphaNode.java:134) org.drools.reteoo.CompositeObjectSinkAdapter.doPropagateAssertObject(CompositeObjectSinkAdapter.java:458) org.drools.reteos.CompositeObjectSinkAdapter.propagateAssertObject(CompositeObjectSinkAdapter.java:386)



Improving write-through performance

- POF objects stored as BLOBs in the database
- Average 30 database updates per trade
- Target 1,000 trades per second = 30,000 blob writes per second – a small volume for Exadata
- But need to reduce redo logs contention
- Coherence cache store bundling doubled database throughput

```
<operation-bundling>
        <bundle-config>
            <operation-name>store</operation-name>
            <preferred-size>4</preferred-size>
            <delay-millis>10</delay-millis>
            <thread-threshold>4</thread-threshold>
            <auto-adjust>false</auto-adjust>
            </bundle-config>
        </operation-bundling>
```



Nested AND filters

 What is the cost of executing nested AND filters, assuming all extractors are indexed?

- 7 key sets intersections N operation
- Low Cardinality filters may intersect very large sets
- Performance degradation as cache size increases
- Can easily take hundreds of milliseconds on each node
- Unless KeyAssociatedFilter used, ALL nodes will do similar work event where trade is not present
- High CPU impact



All Filter

This filter runs ~300 times faster on our cluster

```
Filter allFilter = new AllFilter(new Filter[] {
    new EqualsFilter(TRADE_ID_EXTRACTOR, tradeId),
    new EqualsFilter(TRADE_VERSION_EXTRACTOR, version),
    new EqualsFilter(ASSET_CLASS_EXTRACTOR, assetClass),
    new EqualsFilter(SOURCE_SYSTEM_EXTRACTOR, sourceSytem),
    new EqualsFilter(REPORT_TYPE_EXTRACTOR, reportType),
    new EqualsFilter(REGION_EXTRACTOR, region),
    new EqualsFilter(STATUS_EXTRACTOR, notInvalidStatus),
    new EqualsFilter(IS_ERROR_EXTRACTOR, false)
});
```

- Individual filter's results evaluated sequentially
- Always takes ~1ms assuming high cardinality (uncommon or unique) of tradeld filter
- Nodes where the tradeld is not present would do almost no work
- Not only is this faster but it also frees up CPU resources
- Order is important



InFilter behaviour

```
Filter allFilter = new AllFilter(new Filter[] {
    new EqualsFilter(TRADE_ID_EXTRACTOR, tradeId),
    new EqualsFilter(TRADE_VERSION_EXTRACTOR, version),
    new EqualsFilter(ASSET_CLASS_EXTRACTOR, assetClass),
    new EqualsFilter(SOURCE_SYSTEM_EXTRACTOR, sourceSystem),
    new EqualsFilter(REPORT_TYPE_EXTRACTOR, reportType),
    new EqualsFilter(REGION_EXTRACTOR, region),
    new InFilter(STATUS_EXTRACTOR, completeStatuses)
```



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at java.util.HashMag.resizeChishMag.java:385)
at java.stit.HashMap.addEntry(HashMap.java1880)
at java.attl.NashMap.put(RashMap.java:509)
at java.util.NashSet.add(RashSet.java:217)
at java.util.AbstractCollection.addAllIAbstractCollection.java: 842
at com.tangotol.stil.filter.Infilter.applyIndex(Infilter.java:126)
<pre>ist com.tangosol.utit.filter.ArrayFilter.applyFilter.dkrayFilter.java:255)</pre>
at com.tangesol.stit.fiter.ALFiter.app1p2ndex(ATEFiter.java:117)
at com.tangosol.stil.filter.ArrayFilter.applyEndesiArrayFilter.java:83)
at com.tangosol.coherence.component.util.daemon.queueProcessor.service.grid.partitionedService.PartitionedSecheSStorage.query(PartitionedSeche.CDB:41)
at com.tangoxol.coherence.component.util.daemon.queueProcessor.service.gri0.partilloredService.FartilloredSeche.unAgpregatefilierRequest(PartilloredSeche.CDB.42)
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at com.tangosol.comerce.component.attl.Buemon/bool%shapperTask.run(Deemon/bool.COB:1)
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- InFilter will 'union' all keys matching selection
- Solution is to override *applyIndex* method making it to validate the keys passed into the filter



Coherence AllFilter optimisation

 AllFilter optimisation is based on the result of calculateEffectiveness method

1.Match filters executed first – effectiveness 1

EqualsFilter, ContainsFilter, IsNullFilter, NotEqualsFilter, IsNotNullFilter

2.Range filters

GreaterFilter, GreaterEqualsFilter, LessEqualsFilter, LessFilter

3.Iterator filters

InFilter, ContainsAllFilter, ContainsAnyFilter, LikeFilter*

4.Unindexed last



InFilter effectiveness

How to make Coherence execute InFilter first?

```
Filter allFilter = new AllFilter(new Filter[] {
    new InFilter(TRADE_ID_EXTRACTOR, tradeIds),
    new EqualsFilter(ASSET_CLASS_EXTRACTOR, assetClass),
    new EqualsFilter(SOURCE_SYSTEM_EXTRACTOR, sourceSystem),
    new EqualsFilter(REPORT_TYPE_EXTRACTOR, reportType),
    new EqualsFilter(REGION_EXTRACTOR, region),
    new EqualsFilter(STATUS_EXTRACTOR, notInvalidStatus),
    new EqualsFilter(IS_ERROR_EXTRACTOR, false)
});
```

public class EffectiveInFilter extends InFilter {

}

```
@Override
public int calculateEffectiveness(Map mapIndexes, Set setKeys) {
    MapIndex index = (MapIndex) mapIndexes.get(getValueExtractor());
    if (index == null) {
        return calculateIteratorEffectiveness(setKeys.size());
    }
    return 1;
}
```



Getting it right on large scale project

Challenge

- About 800 places in the code where filters constructed
- Global team not all devs fully understand production data set
- Similar filters use different extractors indexing nightmare
- Do I need to use KeyAssociatedFilter?
- One un-optimised filter can effect stability of the whole cluster
- Very difficult to troubleshoot
- Solution is to abstract the complexity into a Filter Builder

Filter filter = FilterBuilder.newInstance().equalsIsError(false)
 .equalsAssetClass(assetClass).includeTradeIds(tradeIds)
 .equalsTradeVersion(version).equalsSourceSystem(sourceSystem)
 .equalsRegion(region).equalsReportType(reportType).build();

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How does Filter Builder work?

- Fluent API easy to use
- AllFilter constructed automatically based on cardinality
- KeyAssociatedFilter will be used automatically where possible
- Implements logging for slow filters above threshold
- Can track the which component constructed the "offending" filter
- QueryRecorder can be used on a specific node using Invokable

```
private TreeMap<Integer, List<Filter>> filterMap = null;
private enum Cardinality {
    tradeIdEquals, includeTradeIds, equalsTradeVersion, equalsAssetClass, equalsSourceSystem,
    equalsReportType, equalsRegion,
    equalsStatus, equalsIsError
}
public FilterBuilder includeTradeIds(Set<String> tradeIds) {
    return add(Cardinality.includeTradeIds.ordinal(), new InFilter(TRADE_ID_EXTRACTOR, tradeIds));
}
```

What did we achieve?

- No noticeable impact on overall processing time and zero data loss when killing
 - Coherence Nodes,
 - Rack
 - Exalogic switch
- 18 times performance improvement (target was 10)
 - Half of the improvement were due to the code optimization
 - Code deficiencies would be hard to identify on a slower network and slower hardware
- Completely automated testing process



Internal build stack reality

