

Red Hat  
**Summit**

## Connect

**Bank-in-a-box:** High-performance trading systems with multi-site self-healing using Red Hat OpenShift

**Anthony Warden**, MD, Citi Tech Fellow,  
Head of High-Performance Architectures , Citi (London)

# Disclaimers

This presentation is the sole property and personal opinion of the presenter and does not in any way represent or reflect the views, policies, or strategies of Citi or any other organization with which the presenter may be affiliated. The content herein is provided for informational and discussion purposes only. The presenter assumes no responsibility or liability for any errors or omissions in the content provided. Any data or analysis presented is subject to change without notice, and should not be relied upon for any business, financial, or personal decisions. The presenter strongly encourage audience members to conduct their own research or consult with a professional advisor before making any decisions based on the content of this presentation. All materials, including but not limited to slides, charts, graphs, data, images, and text, in this presentation are protected by copyright law. Unauthorized use, reproduction, or distribution of these materials without express written permission from the presenter is strictly prohibited. This presentation is intended for the exclusive use of the attendees present at the venue in Denver, Colorado, USA, and may not be recorded, transcribed, shared, or disseminated in any form or medium. By attending this presentation, you acknowledge and accept the terms and conditions outlined in this disclaimer.

# Biography

**LinkedIn**  <https://www.linkedin.com/in/anthonywarden>



**Anthony Warden, MD, Citi Tech Fellow,  
Head of High-Performance Architectures ,  
Citi (London)**

## Experience -

From: Programmed on Single core, 8 Bit , 3.5Mhz,  
16KB RAM in the 80's – Z80 & 6502 128K!

...

To: 64 Bit , 4GHz, 224 core, 13Tb RAM / FPGA, and Quantum...

Hobbyist...“Programmer 1” to Tech Fellow, MD  
Software houses, Consulting, Lehman, Nomura, JPMorgan, Citi.

Basic, Pascal, Modula2, ML, Smalltalk, C , C++, Java, Python, Rust

COM(+), Tuxedo, CORBA, J2EE, SOA,

Docker(Swarm), **Kubernetes/OpenShift &**

(low latency)

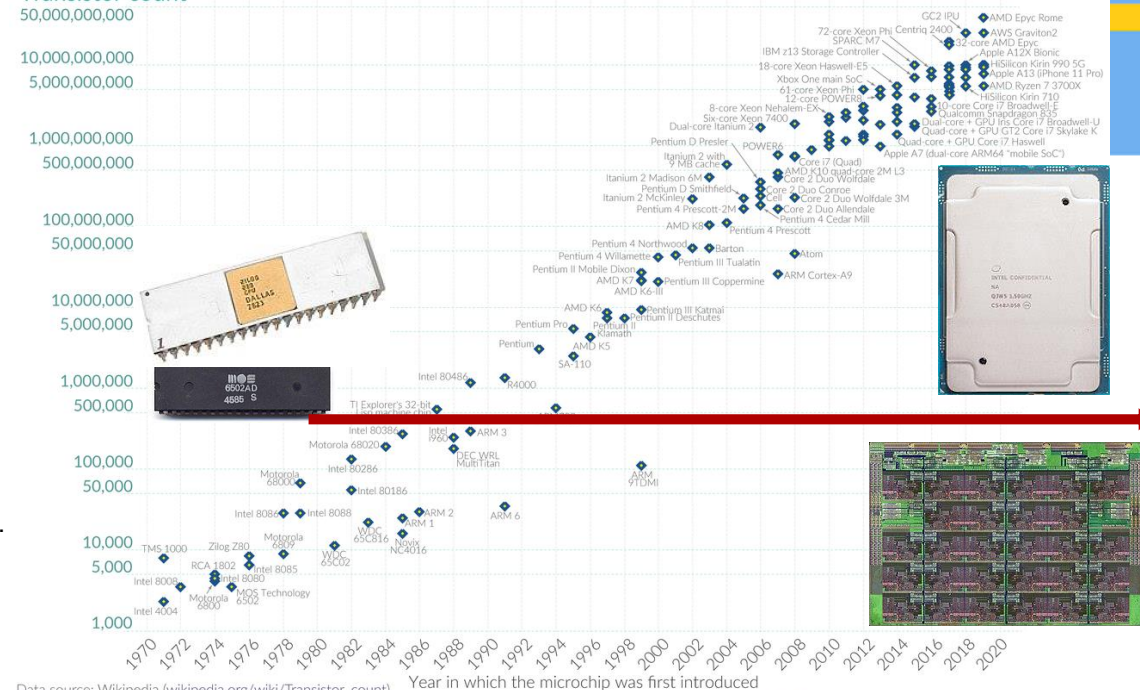
# Microservices....

## Moore's Law: The number of transistors on microchips doubles every two years

Our World  
in Data

Moore's law describes the empirical regularity that the number of transistors on integrated circuits doubles approximately every two years. This advancement is important for other aspects of technological progress in computing – such as processing speed or the price of computers.

### Transistor count



Data source: Wikipedia (wikipedia.org/wiki/Transistor\_count)  
OurWorldinData.org – Research and data to make progress against the world's largest problems. Licensed under CC-BY by the authors Hannah Ritchie and Max Roser.

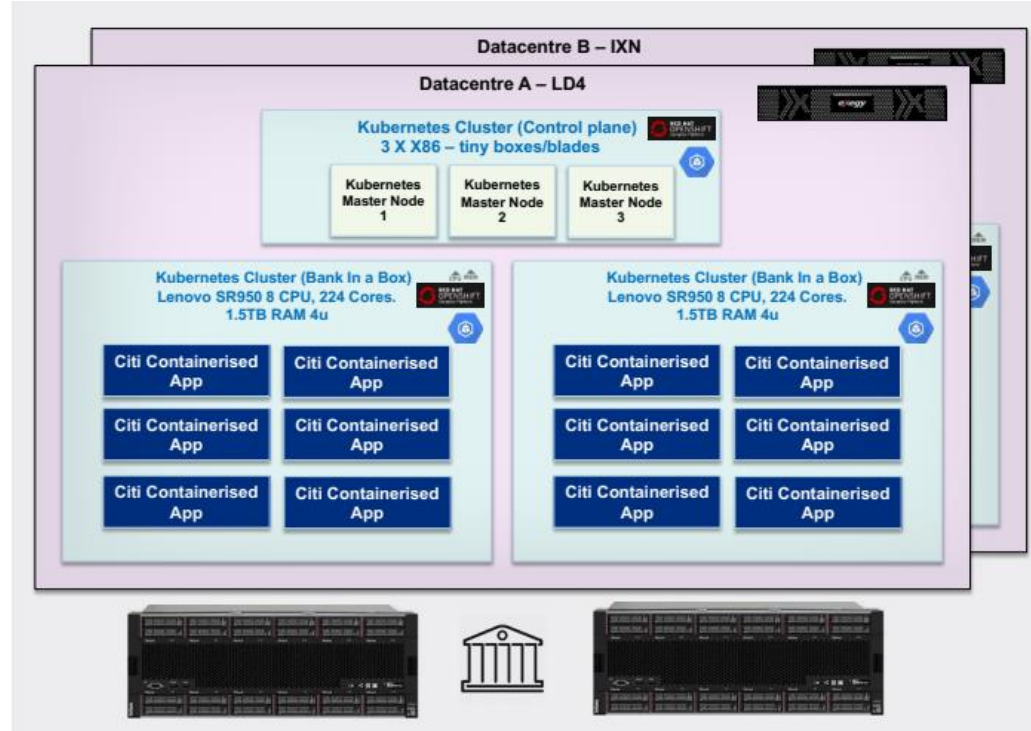
## Abstract

Join this session to learn how the High Performance Architecture (HPA) team at Citigroup Global Markets is delivering the next generation of its **trading systems with multi-site self-healing** using Red Hat OpenShift. With its new bank-in-a-box HPA solution, Citigroup Global Markets can quickly and reliably develop, deploy, and manage applications across teams, projects, and IT environments. Based on Red Hat Enterprise Linux and Red Hat OpenShift, the new HPA solution integrates data, business logic, and interfaces in a single environment. Red Hat OpenShift provides automated operations, consistent experiences, and self-service provisioning to help teams work together more efficiently as they move ideas from development to production. It also minimizes risks to bank and customer information, as **transaction data travels through shared container memory rather than from server to server across the network fabric.**

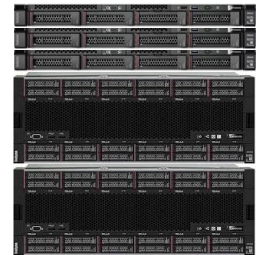
# Physical deployment

No single point of failure... multi-site automated self-healing with minimal, isolated hardware

Consider failure boundaries  
Degradations  
Loss  
Disruption

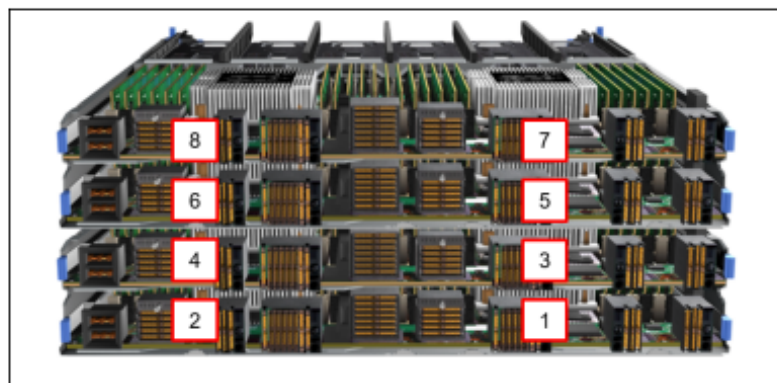
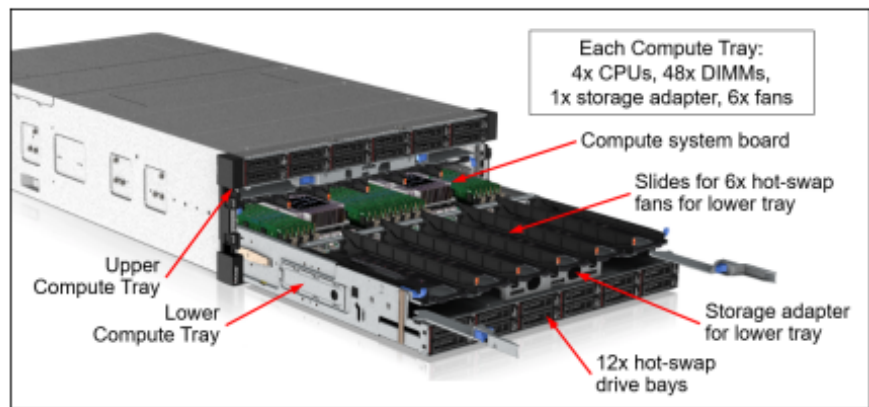


Rackspace - 11U of hosts

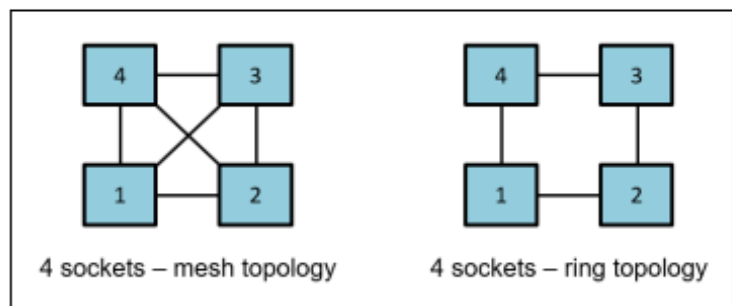


Chaos test...

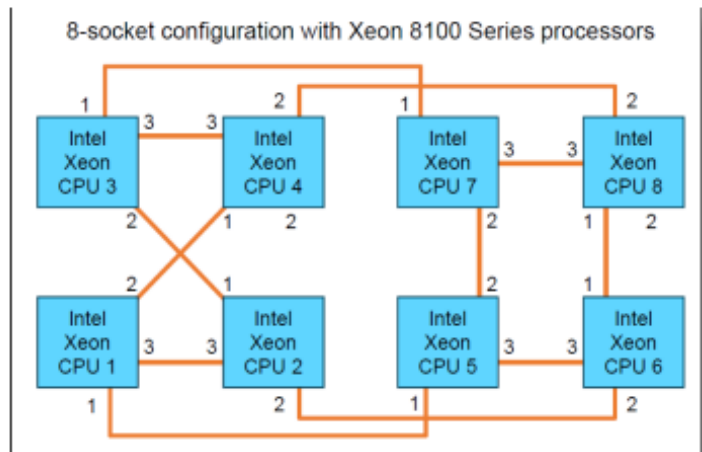
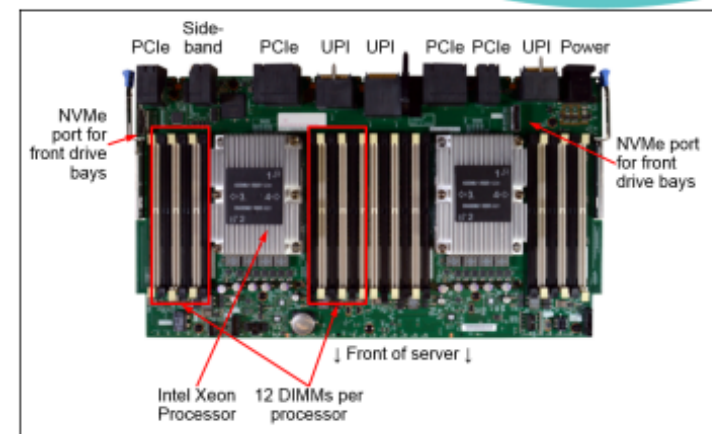
# Physical deployment - diving deeper...not all cores are equal..



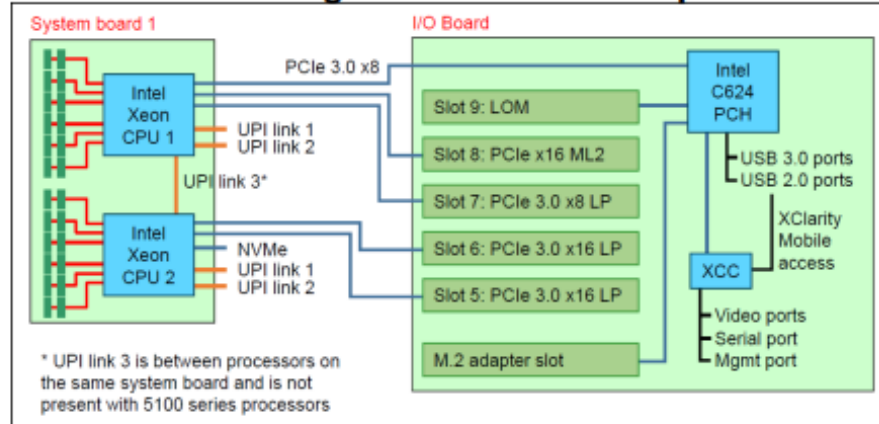
## NUMA zones and microservice placement



Access Level	Latency (ns)
L1 Cache	1 - 3
L2 Cache	3 - 10
L3 Cache	10 - 40
Main Memory (DRAM) - Local NUMA Zone	60 - 100
Main Memory (DRAM) - Distant NUMA Zone	100 - 300
Peer over 10GbE (Kernel Bypass)	10,000 - 30,000
Local Disk (SSD)	50,000 - 200,000

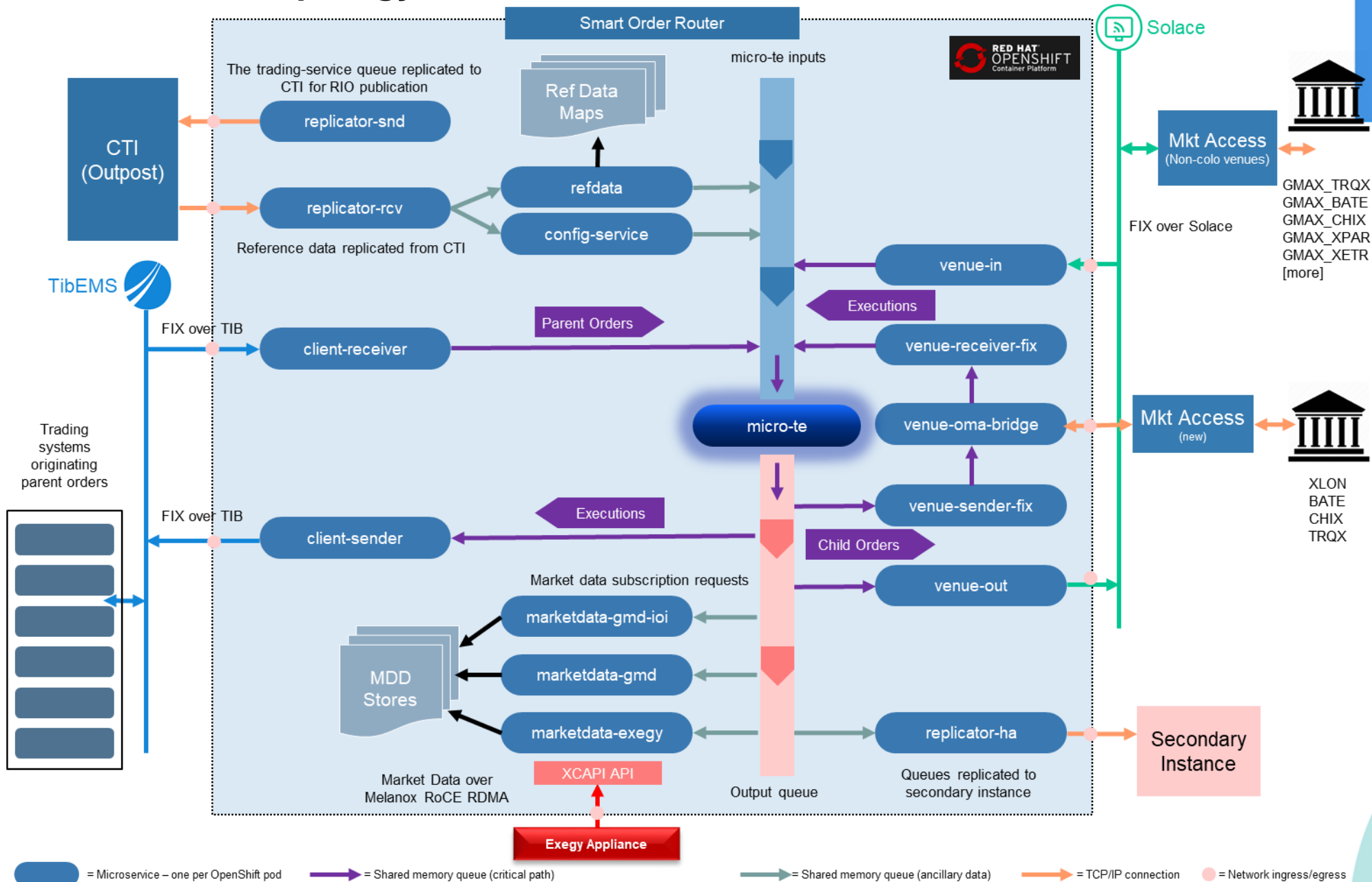


## PCIe slots and edge I/O microservice placement



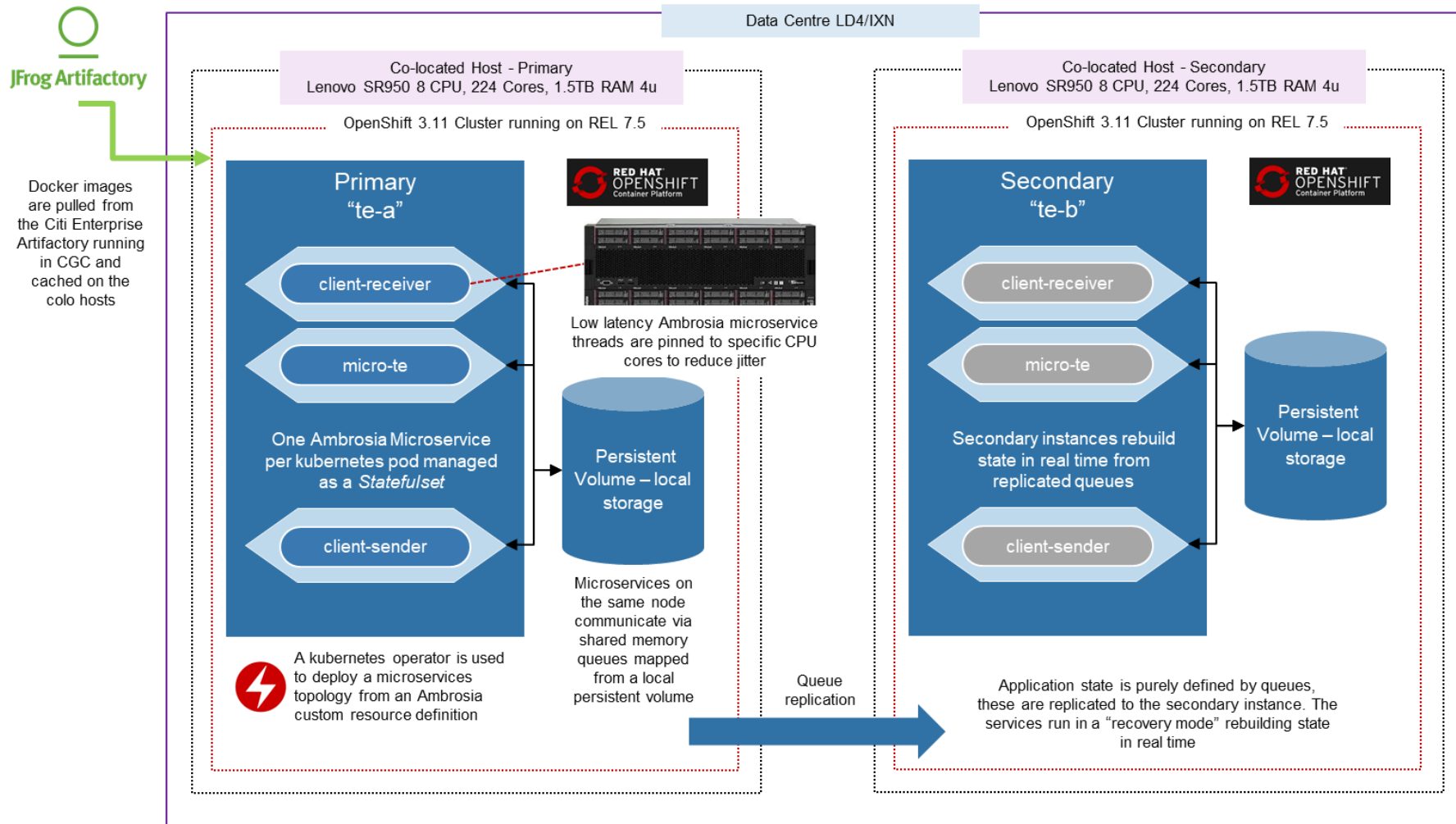
Fill slots with SSD's – local install.image repo..fast boot

# Microservice Topology



# State and self-healing

## Microservices as OpenShift "Statefulsets"



Microservice – one per OpenShift pod    OpenShift pod



**Bank-in-a-box:** High-performance trading systems with multi-site self-healing using Red Hat OpenShift

**Anthony Warden**, MD, Citi Tech Fellow,  
Head of High-Performance Architectures , Citi (London)

# Questions / Discussion..

Red Hat  
**Summit**

**Connect**

**Thank you**

**Linked**  <https://www.linkedin.com/in/anthonywarden> <-not for messages.  
**Yes for connections**

**[Anthony.warden@citi.com](mailto:Anthony.warden@citi.com)**

**^email for business messages...**