You Test Where? Performance Testing in DR and Prod!

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Abstract

How do you stress test a brokerage system in production if you can't risk orders processing, trades executing, or violating regulatory obligations? The answer used to be, "we don't." But the flash crash and other market anomalies exposed the risks inherent in not testing production. Hear what we learned as we built a way to do what had been written off as "too big to test." This presentation deals with the challenges and opportunities inherent in using production class disaster recovery systems and actual production systems to run cloud based testing, in order to simulate real user activity at larger that peak volumes. Over 100K users, 300K accounts, and thousands of transactions per second at market open, fully executed and monitored to see where the system will fail.