# QCON 2008
# Banking Architectures

John Davies, IONA

Alexis Richardson, CohesiveFT

# Haskell and DSLs for derivatives pricing

11am

Lennart Augustsson, Credit Suisse

Low level derivatives analytics are typically written in C++ and the user interface is often Excel.  We have developed a domain specific embedded language in Haskell for creating procing models.

# Keeping 99.95% up time on 400+ key systems at Merrill

1pm

Iain Mortimer,
Chief Architect,
Merrill Lynch Global Business Technology

This session focuses on how Merrill Lynch is transforming systems management to achieve availability above >99.95%. Tackling the challenges of developing a global monitoring capability will be a particular focus for the session..

# Real time Java for latency critical banking apps

2:30pm Bertrand Delsart,

Technical Leader Sun Java Real-Time System

In this session, we will explain how Real-Time Java differs from the core Java platform and show how it can be applied to financial applications requiring a higher degree of determinism and predictability.

# From Betting to Gaming to Tradefair

## 3:45pm

## Matt Youill, Chief Technologist, Betfair

This presentation covers the efforts that have been made over the years, in particular, the Flywheel project which successfully achieved the strategic aim of 50,000 low cost transactions per second.

# Liquidity Hub

5pm

Tony Harrop, CTO, Liquidity Hub

How do you design a pricing and trade negotiation system that has to handle 20,000 msg/s with a latency less than 100ms? How do you then make sure that the system is scalable and reliable?