# Jiangkun QIU

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JakkuSakura 
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# Skill Set

- Expertise in Rust for 4 years in High Frequency Trading and web3.
- Long history of learning Java, C, C++ since primary school
- Algorithm and Data Structure training and competitions in middle and high school
- A wide technical stack, all main stream languages in fields from backend to basic frontend, from machine learning to smart contracts

### Education

• HKUST, Hong Kong, Undergraduate, Computer Engineering major

2020-2025

• Osaka University, Japan, Exchange, Humanity courses

2023

# Working Experienes

#### Intern Market Access

### Qube Research and Technologies

Feb 2023-Now

- QRT is a global quant trading company split from Credit Suisse
- Implemented and optimized high-performance links in C++ for processing incoming market data and executing outgoing orders.
- Developed a comprehensive framework and advanced tools for efficiently managing and converting terabytes
  of historical market data.
- Created graphical analyzers to assess and improve the performance of trading links, providing valuable insights for decision-making and optimization.
- Designed and developed simulators for various exchanges, enabling accurate testing and evaluation of software and hardware order management system in simulated real-time environments.
- Designed and migrate trading monitoring system to support large-scale and flexible monitoring
- Studied mathematical techniques for hedging and backtesting

### Intern Server Arch

### Beijing ByteDance

Apr 2022-Sep 2022

- Proposed and implemented independently git-fuse, designed for frequent codegen service for huge repos, minimizing the total processing time to 1/20, disk usage to 1/100, used in Overpass. Shared a talk with 100+audience in the company
- Implemented a universal and customizable linter for ProtoBuf and Thrift, to facilitate automatic code review
- Maintained and improved on DevFlow, a platform that integrates a fluent online editor, peer review for API changes, linting, compatibility check, code generation
- Maintained and improved on Overpass, a widely used platform that collects RPC definition files and generate RPC client for other go projects

#### Consultant

### Various Companies

- Built a MVP exchange from scratch, implemented in-memory limit-order book, database API, user management, statistics dashboard, with special attention to compliance in Thailand
- Built ColdVault, bringing Hardware Secure Module to Ethereum and Solona
- Built  $MC^2$ , a copy trading platform but runs on Decentralized Exchanges

- Built RedAlert, providing quick notification to price hikes in crypto world
- Built various smart contracts on Tezos, Ethereum and Solona

### Intern Backend Dev Mesoor AI Dec 2020-June 2021

- Mesoor AI is a company in Shanghai, providing AI hiring platform to customers.
- Implemented a distributed throttler for very slow yet critical requests, with modified Sliding Log algorithm in Scala Akka and Redis
- Build a Slow Refresh Service, channeling PostgreSQL changelog to Kafka

# Consultant High Frequency Trading of Cryptocurrencies Jul 2020-Feb 2023

- Designed and developed trading system in Rust from scratch, to collect market data feed and manage orders and accounting, with focus on ultimate low latency. tick2order latency 10us
- Developed market-making and arbitraging algorithms that earn profits in production, supporting 5 traders
- Supported a various of exchanges: Binance, Okex, gateio, and many more de-centrialized exchanges
- Adopted and customize a TCP stack in Rust, running on DPDK to work around limitation of linux kernal network stack
- Invented tools to parse json and format http request, outperform the defacto library by a margin

# Projects

# Personal Project SakuraTrading Feb 2023-Now

- SakuraTrading is an ongoing effort to build HFT trading system in Rust emphasizing correctness and personal usage
- No compromise among correctness, performance and elegancy, with help of SHLL(see below)
- Automatic selective computation of technical analysis indicators used in strategies
- Versatile data server for debugging, dashboard and backtesting
- Trade and backtest dashboard with E-Chart and React

# Personal Project High Level Staged Language Jan 2022-Now

- SHLL enhances Rust's type system for greater expressiveness at build time.
- Implements advanced optimizations like monomorphization and staging.
- Enables cross-language compatibility for code translation and optimization.
- Offers flexibility with optimization and interpretation modes.
- Bridges high-level abstractions with low-level code generation.

### Awards and Certifications

• China Computer Federation Certified Student Member	Jul 2019-Now
• First Prize in the High School Group of National Informatics Olympiad in Provinces	Nov 2017, Nov 2018
• Gold Award of RoboCom2018 Global Championship(Robot Competition)	Jul 2018
• Second Prize in 2017 Tsinghua University Dengfeng Cup Data Mining Competition	Jul 2018
• National Computer Rank Examination Level 4, Network Engineer	Nov 2016
• First Prize(6th) in the Middle School Group of National Informatics Olympiad in Provin	ces Oct 2016
• First Prize(1st) in national finals of 19th He Education Cup Computer Competition	Jul 2016