JOACHIM TAN

Quantitative Developer

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RELEVANT EXPERIENCE

Quantitative Developer   Aug 2025 - Present
UBS

- Working on Cross Asset Pricing System (X-Pricer), featuring products from Equities, Rates & FX.
- Working on model calibration app BergomiSkew
- Investigate and fix bug where sharing links are sometimes broken.
- Added feature to maintain row state (pinned & expanded) when sections are collapsed and expanded, pricer is shared, duplicated or saved.
- Investigated and fix bug where pricer order is not maintained in sharing links.
- Added UI warning for underlying's DIV events close to product expiry.
- Added Audit History so Users can see the updates they made to model params
- Added Booking eligibility checks
- Added Audit History, tracking updates to model params
- Tools: Python, Enaml

Software Developer   Sep 2024 - Jul 2025
UBS

- Working on building reusable components for pre-trade & post-trade, equity & fx transaction cost analysis, fx order booking & management web app
- Developed a feature to export grid data to excel with relevant formatting to improve workflow for users. (UI Side)
- Built data pipeline to Power Bi as a stopgap for a decommissioned app, to maintain user access to data, allowing them to manipulate and visualize data.
- Identified and eliminated a critical bottleneck in pre-trade app, slashing report generation time from 29,809ms to 0.67 ms (99.99% performance gain).
- Investigated & resolved issue where an api was spammed (up to 100 requests) when switching between 2 reports, resolving bug reduced strain on service.
- Added support for automated execution of time-based FX orders with dynamic scheduling, reducing manual intervention and improving client autonomy.
- Built the redesign of our transaction cost analysis product offerings homepage.
- Tools: Python, Typescript, React

Backend Developer   Apr 2023 - Jan 2024
Hatless Studios

- Design, build, test and maintain high performance, reusable, reliable applications.
- Worked on 6 projects, most notable being the use of graph db (knowledge graphs) to facilitate matching algorithms.
- Develop RESTful APIs based on Figma designs and core app functionality.
- Tools: Python, Django

Software Developer Intern   Jun 2023 - Aug 2023
UBS

- Built complex client-side table functionalities for FINOS project VUU
- Benchmarking functionalities using benchmark.js
- Tools: Typescript

EDUCATION   2022 - 2024

University of Exeter
BSc Computer Science

- Dissertation on: Ant Colony Optimisation applied to the Police Patrol Routing Problem
- https://github.com/JoachimStanislaus/MMAS_PPRP

Singapore Polytechnic   2017 - 2020
Diploma in Computer Science

- Vice Captain & Treasurer of the Waterpolo Team

Certifications

Microsoft: Azure AI Fundamentals, Azure Data Fundamentals, Azure Fundamentals

References

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