

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
- Added multiple new features including exdiv close to expiry warnings, booking eligibility checks, staleness checks, improve basket optimizer (optimizing basket for coupons) integration with the rest of the pricer, adding support for additional products in basket optimizer.
- Resolved complex state-management issues including pinned fields, collapsed/expanded groups, and Ag-grid component behavior with date pickers and disabled states.
- Improved the reliability of sharing links and quote loading by fixing malformed url encoding (%3D), shock-type backward compatibility, ordering correctness, and TPricer (cross asset pricer) sharing link integration.
- Enhanced UI/UX through warnings, improved error handling, scrollbar fixes, and settings-based configuration for different products.
- Strengthened test coverage across pinning functionality, opening leg workflows, template expiry mapping logic, and basket optimizer integration.
- Added Audit History, tracking updates to model params.
- Added enhancements to calibration workflow, including diff calculations, mean reversion, grid UI improvements, output visibility controls, undo functionality, centralized authentication, fixed stability issues.
- Tools: Python, Enaml, Ag-grid

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, Ag-grid

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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