Alan KAN

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WORK EXPERIENCE

Morgan Stanley   Hong Kong
Equity Swaps Trading Developer - Associate   Dec 2018 - Present

- Support Delta One Structured Products desk globally, primarily on OTC equity
- Technology stack: Java 8, Spring, KDB+, C#

Société Générale Corporate and Investment Banking - SGCIB   Hong Kong
Front Office Developer – Analyst   Jun 2016 – Dec 2018

- Develop applications for synthetic prime brokerage, Delta one and Equity finance business in agile software development manner
- Work closely with front office to understand user requirements and identify business priorities
- Deliver quality solution to support business growth and also care code cleanliness, and maintainability
- Leverage latest technologies and software craftmanship methodologies to further improve quality of end product and also team productivity

Main projects were:

Synthetic prime brokerage trade lifecycle management system
- Enrich trade according to pre-configured data, allocation given by clients, and book trades without human intervention.
- Event Sourcing and Command Query Responsibility Segregation (CQRS) design patterns are used so that trades can be viewed instantly (asynchronously) and modifying commands are handled separately.
- Support multiple server instances running simultaneously as both command workers and accepting trade queries to provide resiliency and scalability in production.

Security Financing inventory management system and tools
- Tools for traders simulate lend/borrow or TRS trades to optimize collateral and inventory in an interactive manner.
- Implemented a python library to empower traders to script for exploring and optimizing their own positions.

Technology stack:
- Programming/Scripting languages: Java 8, Kotlin, Python, VBA
- Technology stack and frameworks: Spring Boot, Maven, SQL Server, MongoDB, Flyway, Google Guava, Spring Cloud, Netflix Zuul, Feign, Hystrix, HashiCorp Consul, ELK (Elastic Logstash Kibana), OAuth2, Swagger, InfluxDB, micrometer, Mockito, Cucumber, mockk, AssertJ, git, Jenkins, Linux, Angular 5, Jupyter notebook, pandas, qgrid, Anaconda
- Technical methodologies and architectures: DDD (Domain Driven Design), CQRS, Event Sourcing, TDD, BDD, RESTful API, microservices, high resiliency and availability

Standard Chartered Bank   Hong Kong
Customer Due Diligence Reviewer, CDD Operations   Oct 2014 – Nov 2015

- Actively liaised with client and ensured fulfilling AML, KYC procedures and local requirements for proper AML/CDD control

HSBC   Hong Kong
General Banking Officer, Retail Banking and Wealth Management   Jul 2011 – Oct 2014

- Actively identified potential customers, provided integrated financial services packages and other general banking products in order to fulfilling their financial needs

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EDUCATION AND QUALIFICATION

City University of Hong Kong   Hong Kong

MSc in Financial Engineering, GPA: 3.87 (Distinction)   Aug 2015 – Jun 2016

- Relevant coursework: Derivatives and Risk Management, Mathematical Methods in Finance, Big Data Algorithms and Techniques, Financial Modelling in Spreadsheet and Python Numerical Methods, Radial Basis Function Method in Option Pricing

[Financial Risk Manager (FRM®)](#)   2015

The Hong Kong Polytechnic University   Hong Kong

BSc in Major in Computing and Minor in Business, Second Class Honour Division 2   Sep 2008 – Jun 2011

- Relevant coursework: Android Application Development, Augmented Reality, Database Computing, Internet Computing, OOP, Business Process Management System

EXTRA-CURRICULAR ACTIVITIES

Quant Finance Lab of CASH Algo Finance Group (CAFG)   Oct 2015 – Mar 2016
Team Leader, Inter-University Algo Trading Contest

- Researched and developed quantitative models, trading algorithms trading program with Python; Shortlisted for final round (12 teams picked out of 70)

Hong Kong Trade and Development Council (HKTDC)   2010 – 2011
Trade Ambassador

The 7th Wuhua Hall Student Association   Nov 2008 – Oct 2009
Chairperson

INTERESTED TOPICS

- Reactive Programming
    - Spring WebFlux, Reactor
- Docker
    - Went through tutorials in Pluralsight to be ready to embrace new efficient DevOps technology.
- Data-intensive computing
    - Studied big data course during master degree which introduced MapReduce, PigLatin, and Spark;
    - Completed Kafka online tutorial in Pluralsight
- Machine Learning
    - Taking initiative to learn in Courseera and participating side projects to learn with the company community.

LANGUAGE SKILLS

- **Cantonese**: Native; **English**: Fluent; **Mandarin**: Fluent

AWARDS AND SCHOLARSHIPS

- The Wuhua Hall Warden Scholarship   2009