CALVIN LUI

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EXPERIENCE

Tradetone Research Labs　　　　　　　　　　　　　　　　　　　　　**Toronto, Ontario**
Software Engineer　　　　　　　　　　　　　　　　　　　　　　　　*August 2019 – Present*
- Developed, tested and deployed microservices of a distributed system with applications in high-frequency trading using FPGA boards
- Designed and deployed AWS cloud infrastructure such as EC2, VPC, PrivateLink Endpoints, Site-to-Site VPN, CloudWatch, DirectConnect, etc.
- Automated build and deployment processes on CentOS servers using Bash scripts
- Developed system alerts using Slack API then integrated alerts into existing CI/CD pipeline
- Responsible for configuring and monitoring network equipment such as Cisco ASA, Arista switches, and Exablaze Fusion
- Designed and developed a trade blotter GUI using Qt5
- Developed internal tools in C++ for ad hoc analyses, e.g. create order book, measure microburst and latency of order messages, etc.

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Virtual Reality – Developer　　　　　　　　　　　　　　　　　　*September 2018 – April 2019*
- Integrated V Cards (Gift Cards) into existing POS system that in Qt5 and C++
- Refactored legacy code to implement design patterns such as Model-View-Controller (MVC) model and Resource Acquisition Is Initialization (RAII) pattern
- Developed server-side Web API endpoints using React, Express, Node.js, and PostgreSQL

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Quality Assurance – Automation Developer　　　　　　　　　　*January 2018 – April 2018*
- Performed regression and sanity cycles to ensure platform updates for each client satisfied their respective business requirements and offered a seamless user experience
- Designed, developed, and automated test cases using Robot Framework and Selenium WebDriver, significantly reducing the time to complete test cycles

Cambridge Global Asset Management　　　　　　　　　　　　　**Toronto, Ontario**
Equity Research – Trading Assistant, Research Associate　　　*January 2017 – April 2017*
- Responsible for idea proposal, price negotiation, and record-keeping of option trading in Cambridge
- Developed VBA scripts to analyze trade P/L, portfolio risks, and US Treasury Yield Curve roll-down return in Excel spreadsheets

PROJECTS

Automated Trading System
Python3, Pandas, MariaDB　　　　　　　　　　　　　　　　　　*June 2020 – January 2021*
- Designed and implemented a systematic momentum trading model using Pandas
- Built a scheduler that automatically downloads and stores daily closes into MySQL database for backtest purposes

Expense Tracker
Python3, Selenium WebDriver　　　　　　　　　　　　　　　　　*January 2020*
- Implemented a web scraper that downloads daily transaction data from different bank accounts, and generates expense report

EDUCATION

University of Waterloo　　　　　　　　　　　　　　　　　　　　**Waterloo, Ontario**
Bachelor of Computing and Financial Management　　　　　　　*2013 – 2019*
- **GPA:** 4.0/4 (Major Average: 86.0)

Honors: President's Scholarship of Distinction, International Experience Award, Dean's List for 6 years

SKILLS

- **Languages/Framework:** C++, Qt5, Python3, Pandas, MySQL, AWS, HTML/CSS/JavaScript, Robot Framework, React, Node.js, Express, Sqlite3, Monit
- **Tools:** Linux (Bash), Perforce, Git, Wireshark, X2Go, tmux