Louis Wan

chwanlouis@gmail.com · +852 63018527

EXPERIENCE

GreySpark Partners — Hong Kong
Senior Developer — Jul 2023 - Present
Developer — Mar 2020 - Jun 2023
Projects included,

JEFFERIES

Python RAD developer, Quant strategy team — Jun 2023 - Present

- FactSet data automation with quantitative strategies

  - Developed and implemented an automated solution for fundamental data streaming from FactSet, Bloomberg with reliability and scalability
  - Enhanced data visualization, providing clients with insights for informed decision-making

- Statistical model-based trading signal generator

  - Engineered end-to-end automation for NASDAQ stocks, covering data streaming, cointegration model building, backtesting, and signal generation
  - Implemented a robust and scalable system that significantly reduced the time required for quantitative analysis, parameter tuning and strategy development

- Collaborated across teams, including quantitative analysts, traders, and risk management, to gather requirements and ensure seamless integration

- Actively contributed to Agile methodologies, managing projects efficiently through JIRA and maintaining documentation for transparency

HONG KONG SECURITIES AND FUTURES COMMISSION

Python developer, Machine learning engineer — Hong Kong — 2021 Jun - 2023 Jun

- Worked as a python developer and machine learning engineer in data analytics project (DS-OL) with financial regulator.

- Developed machine learning algorithm and quantitative analysis for trade order data and FIX messages

- Successfully transformed 7 types of regulation into programming logic by python and SQL

- Assisted in web app developement and DS-OL data visualization

HAITONG INTERNATIONAL SECURITIES

Python and Java developer — Hong Kong — 2020 Mar - 2021 Jun

- Served as a back-office java developer and implemented a data transformer handling trade and order data from Fidessa

- Worked as a python developer and finished Front Arena upgrade project and Apache Airflow project

---

Run Hua Investments Group Company Limited — Hong Kong
Junior trader & Python developer — Nov 2017 - Mar 2020

- Successfully handled Quant strategy based on CTA fund with over 20M HKD AUM

- Built a semi-automated trading system establish connectivity between Reuter's/Bloomberg data API and IB trading API

- Built software for data visualization of portfolio performance

- Developed new quantitative strategy and financial market research

- Assisted placing order for position changing and futures contract rollover with trading plan

---

Hong Kong Applied Science and Technology Research Institute — Hong Kong
Python/ R Developer, Data analytics — Jun 2015 - Nov 2017

- Participated in multiple projects in algo trading and finanial modelling. Built portfolio and trading strategies in HK and US market with quantitative tools

- Successfully applied machine learning-based and optimization methods in various projects

- Assisted in deep learning research (Publication: S. S. Y. Ng ; W. Zhu ; W. W. S. Tang ; L. C. H. Wan ; A. Y. W. Wat 2016. An independent study of two deep learning platforms - H2O and SINGA. IEEE International Conference on Industrial Engineering and Engineering Management)

CERTIFICATION

Amazon web service
AWS Certified Cloud Practitioner (Validation number: G23NWM7C91FE1PCL)   2023 AUG

CQF institute by Fitch learning
Certificate in Quantitative Finance (CQF)   2022 JUN - 2023 MAR
Passed with Distinction

EDUCATION

DeepLearning.AI via Coursera
DeepLearning.AI TensorFlow Developer   2020

Udacity
Machine Learning Engineer Nanodegree   2017 - 2019

Hong Kong Polytechnic University
BSc(Hons) Investment science   2011 - 2015

SKILLS

Python:	NumPy, Pandas, Scikit-learn, Tensorflow, BeautifulSoup, Flask, asyncio, multiprocessing, blpapi
Java:	Spring boot framework
Database:	Microsoft SQL server, Oracle, PostgreSQL
Analytics tools:	Quantitative Finance, Machine Learning, Data Science, Statistical Modeling
Human Language:	native in Cantonese, fluent in English and Mandarin