Kin On Chan

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Summary

- Professional, committed, well-qualified software engineer with 20+ years of experience in developing and maintaining large scale and high-performance, enterprise financial systems.
- Experienced in defining and implementing container-based pipelines for continuous integration, deployment and delivery.
- Experienced in Agile and full system development life cycle (SDLC) including task planning/estimation, requirements gathering, functional and technical design, documentation, development, testing, deployment and post production support.

Technical Skills

Operating Systems: Linux, Unix, Windows

Languages: Python, C/C++, Golang, C#, Javascript/ES6, Java, Bash, Awk

Applications: GitLab, GitHub, Redmine, JIRA, Confluence, Purify, Quantify, Accurev

Miscellaneous: Docker, Kubernetes, Nginx, AWS EC2 and S3, Redis, Rogue Wave, STL, Sybase, Oracle,

TCP/IP, UDP, Multi-Thread, gSoap, FpML, SWML, SQL

Professional Experience

Bloomberg New York, NY

Consultant 05/2019-Present

Technology Stack: Python, Bash, Flask, Redis, PostgresDB, Solaris, Linux, GitHub, Humio

Lead project to migrate plain text credentials stored on disk to encrypted credentials stored in database.

- Developed Rest API to retrieve credentials
- Designed database structure to store credentials
- Replaced shell script that send files using ftp/sftp/psftp with python
- Provide support to internal and external clients
- Implemented accounts reconciler to find difference between two separate database

Thesys Technologies, LLC
Technical Lead

New York, NY 6/2016 – 05/2019

Technology Stack: Python, Golang, ReactJS, Bash, Flask, AWS, Redis, Docker, Kubernetes, Linux, Gitlab

Lead developer in the Financial Big Data group that provides web-based GUI & Python API to access and process historical market-by-order datasets for US Equities, Options & digital assets.

- Responsible for product quality assurance prior to deployment of releases.
- Increased unit test code coverage of existing code from 10% to 75%.

- Containerized all services and components in order to setup continuous integration using GitLab. This included build, unit tests, integration tests, end to end tests and deployment tests.
- Setup Kubernetes environment for high availability and auto scaling deployments.
- Developed REST API service to retrieve and process historical market data from AWS using Python and Flask to be displayed on frontend built in ReactJS.
- Developed process to fetch crypto market data from multiple feeds and translate into internal format using Golang.
- Developed tools to provide metrics including bid, ask, volume and price for monitoring trading behavior for SEC's Market Information Data Analytics System (MIDAS) using Python.
- Implemented Jupyter extension to provide customized features according to client specification.

Misys Banking, Inc.
Senior Developer

New York, NY 7/1996 - 2/2016

Technology Stack: C/C++, C#, .NET 4.0, STL, Visual Studio 2012, Purify, Accurev, Sybase, Oracle

Primary developer of in-house ETL framework to extract and transform data from external systems and load them into Summit database using C/C++ and C.

- Interfaced to third-party system including Bloomberg, Dealing 3000, and MarkitWire to import securities, trades, and prices in real time.
- Led project team and worked closely with client to support FpML trades including: IRS, CDS, Equity, Swap, TRS, FX and Bond Option.
- Conceptualized and designed generic adapter with APIs and plug-ins to facilitate in house and client development to import and export data.
- Implemented secure connection to IBM MQ Series to store import and export messages.

Lead developer in Fixed Income group using C/C++ and C#.

- Implemented structured product for bond trades that allows quants to build the basic components that help traders deploy and price trades quickly thus dramatically reducing time-to-market for new products.
- Designed and developed real-time bond position server and viewer utilizing n-tier architecture, which automatically maintained the Book and Depository positions.

Senior developer in Architecture/Infrastructure group using C/C++, C#, and Java

- Migrated system framework architecture from CORBA to JMS (Apache ActiveMQ) leveraging load balancing and failover of JMS features to improve system performance and reliability.
- Wrote utilities to monitor JMS topics and queues using Java.
- Developed APIs and toolkit functions for product-wide XML support.
- Researched and provided POC on performance improvements.
- Designed and created new controls and enhanced front-end interface using C# and .NET.
- Integrated and enhanced 3rd party controls, including Infragistics WinForms controls.

Education: B.S. in Computer Science, Binghamton University, SUNY