

Sangwoo Kim

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EDUCATION

Seoul National University

B.S. in Computer Science and Engineering

Seoul, Korea

Dec 2023 – Present

EXPERIENCE

Saccade Capital

Quantitative Analyst

Seoul, Korea

Dec 2023 – Present

- Develop and manage U.S. and Japan daily market-neutral long-short statistical arbitrage strategies.

Schperics

Quantitative Researcher

Seoul, Korea

Oct 2021 – Nov 2023

- Developed a high-performance strategy simulator using Rust.
- Built research and trading infrastructure on AWS with Terraform.
- Designed a matrix-style data format that efficiently appends daily data for live trading.

KIDB Money Brokerage Co.

Project Manager

Seoul, Korea

Oct 2020 – Oct 2021

- Led design and development of a bond trading platform, covering application architecture and business logic.
- Built AWS infrastructure using ECS, Lambda and S3 with Terraform, ensuring financial regulatory compliance.
- Developed bond database management API in Python and front-end interfaces with Next.js and React.
- Filed three patents related to platform architecture and advanced order functionalities.

WorldQuant

Vice President, Research

Seoul, Korea

Jul 2020 – Aug 2020

- Led development of an in-house U.S. fundamental dataset that directly parsed SEC filings, improving accuracy and retrieval speed.
- Standardized financial statement items across companies for consistent cross-firm analysis.

Senior Quantitative Researcher

Jan 2018 – Jul 2020

- Worked closely with senior portfolio managers on high-capacity, low-impact strategy, delivering alphas adopted for live trading.
- Developed and optimized a mean-variance based portfolio optimization algorithm in collaboration with a portfolio manager, published to the firm's internal strategy marketplace.
- Advised global researchers on signal compositions and meta strategy construction.

Quantitative Researcher

Oct 2016 – Jan 2018

- Developed statistical arbitrage strategies across global markets, generating diversified alphas using diverse datasets such as fundamentals, analyst estimates, news, and social media.
- Developed filtering algorithms to select high-quality company alphas and combined them into meta-strategies.

Quantitative Developer

Dec 2015 – Oct 2016

- Improved storage efficiency of in-house fundamental dataset by introducing compression of intermediate data.
- Implemented monitoring system for daily data generation, identifying and resolving a critical data processing bug that caused missing values.

R.O.K. Cyber Command

Software Engineer

Seoul, Korea

Mar 2014 – Dec 2015

- Developed a real-time inter-unit chat service using Vert.x, Java, Scala and AngularJS.

AWARDS & HONORS

42nd Place, The 35th Annual ACM-ICPC World Finals

May 2011

Gold Medal, The 10th Korean Collegiate Programming Contest

Oct 2010