

SOPHIE TAN

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Passionate problem solver, tea enthusiast and board game nerd.

Java developer with experience using Git, Gitlab, Agile SDLCs and interfacing with business functions.

Familiar with Python, working with Linux, and the basics of web development.

EXPERIENCE

2019 TO PRESENT

EQUITIES CASH ALGO STRATEGIST, ASSOCIATE

GOLDMAN SACHS, LONDON

AXIS – Advanced Execution Implementation Shortfall trading algorithm

- Core developer for the first trading algorithm on a new, ultra-low-latency, GC free, strategic electronic trading platform, Atlas, built upon sequencer architecture.
- Implemented new features for intraday and close auction trading participation. Later reimplemented using the team's improved strategy framework.
- Responsible for working with the sales desk to ensure client feature requests are fulfilled to specification and documented vigorously.
- Supporting and contributing to AXIS' growth from a \$1.1m to \$45m daily average notional executed, with a peak of \$96m, starting from 1 client to now over 20 over the duration of the last 18 months. Featuring in [The Trade](#) news.

Intern Manager – Volatility Signal

- Managed team's first remote summer intern and their project to implement a new volatility signal. Helped provide code reviews as well as networking and career advice.

Surveyor

- Regional developer for a near-real time market data visualisation and data analysis application from PoC to production application.
- Worked closely with the research team for feature improvements such as tick-by-tick book views, and visualising trade inference.
- Became a central tool for monitoring, backtesting, and analysing order performance for multiple teams, globally.

Support and Tooling

- Introduced Python and accompanying SDLC to the team.
- Built a suite of command line tools to help deterministically replay orders and diagnose production issues. This helped reduce idle processing time from 2 hours to a few seconds, enabling the team to respond to issues in a matter of minutes instead of hours.
- Developed PoC automated analysis report for frequent queries, intended for first level support.

SUMMER 2017 TO 2019

EQUITIES SYNTHETIC PRODUCT GROUP ENGINEERING, ANALYST

GOLDMAN SACHS, LONDON

Global Custom Baskets

- Responsible for onboarding new clients across regions and improving workflow efficiency
- Uplifted trade booking tools to reduce processing time by 85%.
- Built APIs to reconcile trade data and help streamline end of day rebalance process.

Master Contract Agreement Search web application

- Global web application to automate sales and trader workflows.

- Finalist for EMEA Engineering Excellence awards. The only analyst to pitch to senior management among other senior VPs and MDs in the finals.
- Saving 1460 man-hours per year by providing a self-service platform.
- Introduced Gitlab and a React-based web stack. Improved SDLC for the team.

Dividend Rates and Taxability

- Cross regional project to centralise and expose dividend information via REST.
- Improved the existing model helping to optimize balance sheet

Funding and Inventory Management

- Responsible for user onboarding across regions and feature development to help improve workflow efficiency and reduce support.

Team responsibilities

- Responsible for training new joiners across business knowledge, tech stack and support as the team grew from 3 to 12 people over 9 months, facilitated through a range of one-to-one training, group presentations and shadowing.
- Led the Agile working group to encourage the use and learning of agile methodologies.

SUMMER 2016

EQUITIES SYNTHETIC PRODUCT GROUP ENGINEERING, INTERN

GOLDMAN SACHS, LONDON

- Data visualization for inventory management. Mapping trades between books and portfolios, exposing data via REST.

SPRING 2015

TECHNOLOGY SPRING INTERN

GOLDMAN SACHS, LONDON

- Selected from 10,000 applicants join a cohort of 100 interns.

EDUCATION

2014 TO 2017

BSC HONS, MATHEMATICS

UNIVERSITY OF WARWICK

- Theoretically oriented degree, with additional modules from the Department of Computer Science and Department of Physics; upper second-class honours

2012 TO 2014

A LEVELS

NORTH LONDON COLLEGIATE SCHOOL

- Mathematics (A*), Further Mathematics (A*), Physics (A*), Chemistry (A), Economics (A)

SKILLS

- | | | |
|-------------------------|------------------------------|--------------|
| ▪ Financial programming | Slang, SecDB | 2017-2019 |
| ▪ General Programming | Java, Python | 2019-Present |
| ▪ Web development | ES6, React, Redux, HTML, CSS | 2018 |