

JERSON ENRIQUEZ

Trading Systems Engineer · Market Data, Execution, Research Infrastructure

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I build and run the infrastructure systematic trading needs: live market data, deterministic strategy evaluation, risk gating, execution. My own system has run 24/7 for eight months and has never risked a dollar, because no strategy has cleared its pre-registered bar. **22 killed, 0 survivors.**

EXPERIENCE

Quant Fund

Since Jan 2026

Trading Systems Engineer, solo · Systematic crypto futures research and execution

- Five-layer Python pipeline: data, strategy, filter, risk, execution. Frozen typed dataclasses cross every boundary, and any layer can veto a trade. 48K lines of production code under 47K lines of tests.
- 13 ingest processes across 4 venues (OKX, Binance, Bybit, Hyperliquid) into 62 PostgreSQL tables: 62.1M one-minute candles back to 2019, 1.5M whale-position snapshots, 564K order-book snapshots. Candle to decision, p50: **471 ms**.
- **Audited the whole system against small-fund practice before trusting it with capital:** 9 external research threads, 12 read-only probes against the repo and the production database, every verdict re-run past two adversarial skeptics told to refute it and to prefer the more pessimistic reading.
- That audit found **walk forward validate never held anything out**, its test window sitting inside its train window, while production parameters cited it as validation. It also found 5 backtest engines disagreeing on the two things that decide a verdict: fill model and round-trip cost.
- Pre-register every strategy against a pass/fail bar before the judging data exists. 22 are dead, each logged with its numbers and cause of death. None has survived.
- Closed two hypotheses as measured negatives: an open-interest effect real but below cost (0 of 39 pair tests surviving Benjamini-Hochberg), and funding carry paying 0.052%/day against 0.079%/day of adverse drift.
- Set the cost floor from 330 of my own Bybit positions rather than a backtest: 91.2% taker exits, **24 bps per trade** needed to clear noise. Every new idea is judged against that number.

Parejo

Since May 2026

Founder and Full-Stack Engineer · [published on the App Store](#) · parejoapp.com

- Next.js web app and native Expo iOS app from one npm-workspaces monorepo, sharing Zod schemas and TypeScript types so domain logic never forks. Live through v1.0.3.
- 33 REST endpoints over 14 PostgreSQL tables (Drizzle, Neon) with JWT, bcrypt, rate limiting, and tenant-scoped access. Settlement math under 48 tests in GitHub Actions CI. Stripe billing, Sentry, and PostHog running in production.

SELECTED PROJECTS

Klipzy Video scheduling SaaS. Async publisher worker split from the API, 50+ videos auto-published to YouTube and TikTok over OAuth2, Stripe billing.

Omnichain Analytics Multi-chain streaming analytics (ETH, SOL, XRP) over Kafka, FastAPI, Airflow.

Liquidity CLI Market-liquidity score from seven Federal Reserve series via a z-score model.

Whale Tracker On-chain ETH order-flow tracking with Telegram alerting.

TECHNICAL SKILLS

Languages Python, SQL, TypeScript

Research Backtesting, temporal out-of-sample splits, pre-registered hypothesis testing, multiple-comparison correction, fee and slippage modeling, meta-labeling, pandas, NumPy, SciPy

Market data and execution WebSocket feeds, OKX / Bybit / Binance APIs, ccxt, order lifecycle with stops and trailing, funding, open interest, CVD, liquidations

Infrastructure PostgreSQL, Redis, Kafka, Airflow, Docker, Grafana, Linux and systemd, self-managed VPS, GitHub Actions

Application FastAPI, Next.js, React Native (Expo), REST design, OAuth2, Stripe, Sentry, pytest, Vitest

EDUCATION

Associate of Arts, University Canada West, Vancouver BC. 2023 to 2025.

IBM Data Engineering Professional Certificate (2024) · Harvard CS50 (2023) · Version Control with Git, Atlassian (2024).

EARLIER CAREER

Chef de Partie at WestOak Restaurant, Vancouver BC (since 2023). Lead Flight Attendant at Volaris Airlines, Mexico (2016 to 2023).