



# Jaepil Choi

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## Education & Certificates

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**KAIST College of Business**, Master's, Financial Engineering Mar 2024 – present

**WorldQuant Online University**, Master's, Financial Engineering Jan 2023 – present

**Sungkyunkwan University**, Bachelor's, Global Economics (Minor: Informatics) Mar 2013 – Aug 2020

### Certificates

- CFA: Level I Passed (2019)
- KOFIA: Certified Investment Manager (2019); Certified Derivatives Investment Advisor (2023); Certified Fund Investment Advisor (2022)

## Work Experience

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**Meritz Securities**, Macro Trading Team, Trading Division (Part-time, concurrent with studies) Jan 2025 – Jul 2025  
- 7 months

- Built a platform enabling in-house dealers to design global macro (Rates/Equity Index/Commodities/FX) strategies without coding, akin to entering Excel functions
- Applied diverse object-oriented design patterns to make strategy/utility extensions easy; architected the system so data querying and pre/post-processing are configurable via settings (config) without code changes

**Zero One AI**, Financial Research Summer Intern - 2 months Jul 2024 – Aug 2024

- Built a scalable factor database using CRSP & Compustat (WRDS) based on AQR's 'Replication Crisis' paper; developed an extensible API wrapper to mass-process and standardize daily factor data via large-scale API documentation preprocessing

**Woori Bank**, PM, MyData Service Department - 1 year 8 months Jul 2022 – Feb 2024

- Led development of a personalized data curation feature 'My Investment Story' within the MyData service. Authored storyboards, performed EDA with SQL/Python, and achieved an 11% push notification response rate post-launch (highest among >10k sends)
- Defined onboarding KPIs, extracted data using SQL, and designed an admin dashboard to establish a performance monitoring framework

**Woori Bank**, Branch Operations / Training - 10 months Sep 2021 – Jun 2022

- Developed an Excel-based corporate lending KPI calculator that supported branch manager decision-making on loan execution
- Submitted 30+ system/process improvement proposals to the in-house suggestion portal; received 2nd place Excellence Award (within 3 months of joining)

**HaaFor Research Korea**, Quant Research Intern - 6 months Jun 2020 – Nov 2020

- Researched alternative data across 4,000+ U.S. equities and built new datasets leveraging patents, news, and online indicators to support fellow quants developing low-correlation alpha strategies
- Developed long-short alpha strategies with daily rebalancing under market/sector/factor-neutral constraints

## Projects

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### kor-quant-dataloader

- Developed a Python package for Korea equities (KRX) that removes survival bias and simplifies data loading
- Returns data in long format (date-ticker index with factor columns) or wide format (date index with ticker columns) given a date range

### qtrs

- Constructed Fama-French 5-factor model using Korea equity data and validated factor returns against FnGuide benchmarks
- Decomposed returns using factor-based components and analyzed Group Neutralization effects

- Conducted an in-depth study of PEAD (post-earnings announcement drift) in Korea and visualized cumulative returns around earnings announcements

**Academic Project: Analyzing Monetary Policy Committee Minutes Using Text Mining (2019)**

- Measured hawkish/dovish tone in Monetary Policy Committee minutes using text mining and analyzed correlation with policy rate changes

**Additional Information** \_\_\_\_\_

**Skills:** Python, Oracle SQL, Git-flow, web scraping, MS Office

**Languages:** English (TOEIC 985, TOEIC Speaking 180), German (Zertifikat Deutsch B1)

**Military Service:** Auxiliary Police, Sergeant — honorably discharged (Sep 2014 - Jun 2016)