

Ralph Vincent O., Perez

Personal website: <https://pralphv.com/pralphv321@gmail.com>

EDUCATION & QUALIFICATIONS

The University of Hong Kong

Bachelor of Business and Administration (Accounting and Finance)

Sep 2013 – Jul 2017

PROGRAMMING PROJECTS (<https://github.com/pralphv>)

[Ensou](#) [GitHub](#)

A Synthesia-like app that plays midi files and visualizes musical notes. Users can create their own synthesizers or use samples to play MIDIs in the tone they want. Effectors such as reverbs and delays are also available.

[HK Portfolio Analysis](#) [GitHub](#):

A website that provides portfolio statistics for Hong Kong stocks.

[Color System Builder](#) [GitHub](#)

A website for building WCAG compliant color systems.

[Petangle](#) [GitHub](#)

A website created to collect nutrition tables for cat and dog food. A sortable table is provided to help users find the best products.

PROFESSIONAL EXPERIENCE

Segantii Capital Management Limited

Front Office Developer

Hong Kong

Jun 2020 – Present

- Developing and maintaining a web app (React, Python) that provides a platform to create dashboards for traders, analysts, risk management etc.
- Replaced manual processes and VBA scripts with automated scripts
- Cooperate with traders to create backtesting tools and strategy researching
- Created a monitoring system for system health checks and outage detection

Bank of America

Quantitative Services Analyst

Hong Kong

Nov 2018 – Jun 2020

- Data analysis, visualization and automation in Python
- Built a web app to replace VBA, cutting execution time from 10 minutes to less than 10 seconds
- Built a web notification dashboard to replace a VBA semi-manual process, eliminating 45 minutes of manual time daily
- Built a web app for querying security details from multiple APIs for detecting data abnormalities

China Merchants Bank International Securities Limited

Analyst

- Responsible for algorithm trading projects that aimed to increase trading volume and number of active users
- Moved with manager from Shenwan Hongyuan (H.K) Limited

Shenwan Hongyuan (H.K) Limited

Quantitative Researcher Officer

Hong Kong

Sept 2017 – May 2018

- Developed a basket of Futures intra-day quantitative strategies in Multichart for clients to trade

SKILLS & QUALIFICATIONS

Qualifications: Pass in CFA Level 1, Pass in HKSI Type 1

Languages: English, Cantonese, Mandarin, Basic Japanese

Programming: Python (main), JavaScript/Typescript

Backend: Django, Flask, Microsoft SQL, PostgreSQL, MongoDB, Firebase, Redis

Frontend: React