Ralph Vincent O., Perez

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PROFESSIONAL EXPERIENCE

Segantii Capital Management Limited

Hong Kong

Front Office Developer

Jun 2020 -- Present

- Lead developer for a React app that allows users to quickly and easily create dashboards with AG Grid and Plotly, cutting firm-wide development costs
- Using Flask for REST APIs, Microsoft SQL and MongoDB for data storage, and Redis for caching
- Replaced manual processes and VBA scripts with automated Python scripts, decreasing runtimes, complexities, errors and maintenance efforts
- Cooperated with traders to create backtesting tools, automated reports and strategy researching by leveraging data engineering stacks such as Pandas and Jupyter

Bank of America Hong Kong

Quantitative Services Analyst

Nov 2018 -- Jun 2020

- Proposed and implemented a web dashboard using Python, JavaScript and HTML to replace a manual email report that was done 3 times a day, 15 minutes each
- Revamped a product-searching tool from a VBA script to a Python GUI, cutting queries from 10 minutes to less than 10 seconds
- Aggregated activity logs using Pandas which was used for a Tableau dashboard for management to evaluate employee activity
- Created a web page that uses JavaScript to manipulate a SharePoint List that powers a Python rule-based tagging script, helping users centralize and document identified rules and replace a manual tagging process
- Built a prototype React app for querying security details from multiple APIs for detecting data abnormalities

China Merchants Bank International Securities Limited

Hong Kong

Analyst

Jul 2018 – Oct 2018

Responsible for algorithm trading projects that aimed to increase trading volume

Shenwan Hongyuan (H.K) Limited

Hong Kong

Quantitative Researcher Officer

Sep 2017 – May 2018

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

PROGRAMMING PROJECTS GitHub

Ensou GitHub

A React app written in Typescript that plays midi files with Tone.js and visualizes musical notes with PixiJS.

HK Portfolio Analysis GitHub

A React-Python (FastAPI) app that provides portfolio statistics for Hong Kong stocks. Recharts is used for charting, asyncio to speed-up data fetching and Pandas for data processing.

Color System Builder GitHub

A React Redux Firebase app for building WCAG compliant color systems.

Petangle GitHub

A React Redux Firebase app created to collect nutrition tables for cat and dog food. Ag Grid is used to provide an interactive table for users.

SKILLS & OUALIFICATIONS

Qualifications Pass in CFA Level 1, Pass in HKSI Type 1 **Languages** English, Cantonese, Mandarin, Basic Japanese

Programming Python, JavaScript/Typescript

Backend Flask, FastAPI, Microsoft SQL, PostgreSQL, MongoDB, Redis, Firebase

Frontend React

EDUCATION

The University of Hong Kong

Hong Kong