Ralph Vincent O., Perez

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EDUCATION & QUALIFICATIONS

The University of Hong Kong
Bachelor of Business and Administration (Accounting and Finance)   *Sep 2013 – Jul 2017*

PROGRAMMMING PROJECTS GitHub

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   **Hong Kong**
Front Office Developer   *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   **Hong Kong**
Quantitative Services Analyst   *Nov 2018 – Jun 2020*
- Data analysis, visualization and automation
- Built a web app to replace a VBA script, 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   **Hong Kong**
Analyst   *Jul 2018 – Oct 2018*
- Responsible for algorithm trading projects that aimed to increase trading volume and number of active users

Shenwan Hongyuan (H.K) Limited   **Hong Kong**
Quantitative Researcher Officer   *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