

Luis Victoria

luisvictoriaperez@gmail.com | +1 (929) 420-8800 | linkedin.com/in/luisvictoria | github.com/lv

Work Experience

Production Engineer

Bloomberg LP

Feb 2023 - Present

New York, NY

Overseeing performance, scalability, and reliability of Bloomberg's Market Data Platform across its entire production fleet, spanning Feeds (exchange connectivity/parsing) and the Ticker Plant (real-time price data storage/streaming). Focused on end-to-end latencies and capacity. The infrastructure ingests and standardizes exchange data before streaming it to clients/internal systems. Handles >700B ticks per day during extreme market volatility without outages, maintaining strict SLAs (<6ms median, <250ms at 99.9%).

- **Latency Instrumentation Overhaul:** Authored a C++20 envelope-based time-stamping framework tracing tick updates stage-by-stage through the Ticker Plant pipeline with μs resolution, enabling latency regression detection and optimization with near-zero overhead.
- **Performance Regression Detection:** Applied [Bayesian Online Changepoint Detection](#) within Argo-orchestrated workflows to statistically flag anomalous times across 30,000+ tick processor instances, cutting remediation time from days to <24 hours.
- **Predictive Capacity Forecasting:** Built a Python system capturing filesystem metadata on 1,000+ Ticker Plant machines to project storage usage 14 days ahead. During Liberation Day tariffs (extreme market activity), the system autonomously triggered proactive alerts, preventing preventing catastrophic data loss.
- **Disaster Recovery Performance Resilience:** Designed stress-testing framework to evaluate 56-core for OPRA DR compliance, avoiding failover latency spikes and potentially saving millions in infrastructure costs.
- **Exchange Onboarding:** Conduct CPU, memory, and storage projections when onboarding new global exchanges to ensure scalability in Ticker Plant clusters without SLO breaches.
- **Cluster Load Balancing:** Executed targeted cluster splits to offload overloaded machines, eliminating persistent SLO breaches with minimal client disruption.
- **Crisis & Oncall Leadership:** Oncall 8hrs every 1.5 weeks as part of 24/7 follow-the-sun coverage, mitigating client impact, isolating bad data, performing live syncs, and leading organization-wide outage recovery efforts under intense market conditions.

Quantitative Developer Intern

Farringdon Asset Management

May 2019 - Aug 2019

Singapore

- **Back-testing Enhancements:** Extended the firm's back-testing engine to include cryptocurrency asset analysis by integrating new data pipelines using CCTX and Binance, enabling quantitative evaluation of crypto markets.
- **Automation with Bloomberg API:** Reduced time to generate client portfolio analysis by 50% for the portfolio management team using information from PORT<GO>.
- **Technical Research:** Leveraged Bollinger Bands and Stochastic Oscillators to support quantitative decision-making on biomedical pharmaceutical startups.

Education

Business and Computer Science

Bachelor of Commerce - Sauder School of Business, University of British Columbia

Sep 2018 - Dec 2022

Vancouver, BC

- **Relevant Coursework:** Machine Learning & Data Mining, Advanced Algorithmic Design, Advanced Relational Databases, Theory of Computation, Advanced Software Construction, Functional & Logic Programming, Matrix Algebra, Empirical Economics, Calculus III, Information Systems Analysis & Design.
- **Key Projects:** [Automatic Function Composition](#), [Javascript Chess AI via Minimax](#), [Interactive Coding Environment for Kids using NLP](#), [Prototype Bitcoin-to-Fiat Payment Processor](#).
- **Awards:** Blockathon 2019 Champion, Sauder Entrepreneurial Prediction Market 2022 Champion.
- **Extracurricular Activities:** Ilios Investment Club - Head of Technology.

Skills

- **Fluent Languages:** English, Spanish.
- **Technologies:** C++20, Python 3, Bloomberg Terminal.
- **Personal Interests:** Football (Soccer) - Center Forward & Goal Keeper (Champion in Singapore Div 1 & Vancouver Div 2), Basketball - Point Guard (Singapore U21 Club Champion), Golf ([19.3 GHIN Handicap](#)), Chess ([2000 ELO on Lichess Bullet](#)).