# **Curtis Chong**

linkedin.com/in/chongcurtis curtis.chong@uwaterloo.ca github.com/curtischong curtischong.me

### Education

**University of Waterloo** · Bachelor of Software Engineering Co-op

Apr 2023

Courses: Concurrency · Distributed Systems · Feedback Control · Stochastic Processes · Forecasting

## **Experience**

#### **Citadel Securities**

Chicago

SRE Intern · Trade Execution Services Team

Sep - Dec 2022

- Crafted high-performant scripts to efficiently extract and transform terabytes of logs into KDB
- Unified order events into trader consoles, eliminating complex and ad-hoc qSQL queries
- Upgraded an XML interpreter to parse nested FlatBuffer messages, simplifying hundreds of lines of code

Jane Street

New York

SWE Intern · Cybersecurity Team

Jan – Apr 2022

- Developed filters to block network packets from malicious IPs or carry invalid TLS certificates
- Classified IPs as safe or malicious in under **20 µs** via a trie-based lookup table
- Designed bots to listen for malicious IP announcements and stream the latest updates to the lookup table
- Leveraged **Zookeeper** to routinely backup job state so users can restore crashed jobs on standby servers

**BitGo** San Francisco

SWE Intern · Trade Execution Team

Jan - Apr 2020

- Wrote trading algorithms (Sweep and TWAP) to place orders across crypto exchanges at optimal prices
- Developed a testing suite simulating market conditions to ensure engine stability
- Designed race-free state machines and exchange balance tracking services to ensure stable trades
- Integrated **Prometheus** metrics into our trading engine to identify performance bottlenecks

**BitGo** Remote

SWE Intern · Trade Execution Team

Sep - Dec 2020

- Developed algorithms to correct interrupted trades, expediting client support from hours to minutes
- Leveraged **Protobufs** to snapshot our trading engine's entire state, allowing us to replay and debug trades
- Decreased account balance queries by 80% using a Redis cache
- Reduced tech debt in our algorithms, request, and rounding logic, simplifying code for other engineers

**Grammarly** Remote

SWE Intern · Grammarly for Businesses Team

May - Aug 2021

- Expedited **DynamoDB** gueries from **68 ms to 41 ms** by optimizing the schema for reads
- Unified request authorization logic by proxying requests through a Spring API Gateway
- Standardized integration tests, simplified server configs, and surfaced hidden errors to Kibana

## Skills

**Languages:** C++ · Python · Golang · TypeScript · Java · OCaml

**Technologies:** Docker · SQL · GraphQL · React · Zookeeper