

Victor Ly

Quant developer & trader

Madrid, Spain · vly1.aidev@gmail.com · vly1.dev · EU citizen



PROFILE

Quant developer and trader with a background in finance and law, who designs, builds and runs automated trading systems. My market maker on Polymarket, a prediction-market exchange, has made **\$39,777** net on **\$4.95M** of notional since September 2025, and the record is public (vly1.dev/verify). Before working for myself I spent three years as an investment analyst at Merlin Properties, an IBEX 35 listed real estate group.

EXPERIENCE

Independent (self-employed)

Madrid, Spain

Developer and trader

2022 – Present

- Designed, built and operate an automated market maker on Polymarket's order book: \$39,777 net on \$4.95M of notional — \$43,463 in liquidity rewards paid on 256 separate days and \$2,137 in rebates and yield, less \$4,141 of trading losses and \$1,682 in fees.
- Built its fair-value engine from same-day (ODTE) option implied volatility and futures basis, and a reliability layer that stops quoting when market data stops moving. Runs unattended on a cloud VM (Python, asyncio, Interactive Brokers API, WebSockets, Docker, systemd).
- Built and run the ordering and card-payment system for balobrador.es (Astro, React, Stripe, Netlify Functions), with every price set on the server; delivered production websites for four other Madrid businesses.
- Built research tools: an options payoff visualiser (Next.js, TypeScript) and a seasonality dashboard over 47 assets (Python, statsmodels).
- From 2022, made my living trading my own capital, and built the data and backtesting tools behind it.

Merlin Properties SOCIMI · IBEX 35

Madrid, Spain

Investment Analyst

2019 – 2022

- Part of the team on the €225M sale of a 26-building office portfolio (2019).
- Analysed real estate acquisitions and disposals, and helped build the group's budget projections for 2021 and 2022.
- Took part in tenant negotiations that saved the company more than €2M.

Santander Securities Services

Madrid, Spain

Finance & Strategy Intern

Jun – Aug 2017

- Worked across the strategic planning, accounting and financial management departments.
- Analysed the main client's and its competitors' pricing strategies by market segment, and built an automated Excel model to repeat the analysis on new data.

EDUCATION

ICADE, Universidad Pontificia Comillas

Madrid, Spain

Double degree in Law and Business Administration (E-3), Finance track

2019

Grades: Business Administration 8.6/10 · Law 8.2/10

McGill University

Montreal, Canada

Exchange semester, Finance

Sep 2017 – Jan 2018

SKILLS AND LANGUAGES

Programming	Python (asyncio, pandas, NumPy, statsmodels), TypeScript, React, Next.js, SQL
Systems	Linux, systemd, Docker, WebSockets, REST APIs, Git, Stripe, Vercel, Netlify, Cloudflare
Finance	Market making, market microstructure, options and implied volatility, futures, financial modelling, Excel
Languages	Spanish and English (native or bilingual), Mandarin Chinese (conversational)

Figures as of 11 October 2026. The current figures are independently checkable at vly1.dev/verify.