

# Chris Shen

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## EXPERIENCE

### Akuna Capital

Chicago, IL

Trader – Cryptocurrency Options

August 2020 – July 2023

- Team lead in Chicago. Responsible for managing risk of a global 24/7 cryptocurrency volatility market-making desk. Developed processes for systematic improvement of trading systems in order to capitalize on the emerging cryptocurrency market. Mentored and onboarded 3 other traders to the team.
- Designed, implemented, and deployed to production a delta pooling and basket swap strategy to minimize slippage when hedging deltas in an illiquid and segmented environment- saving the desk millions over the course of each year.
- Lead for liquidation identification and trading strategy. Collaborated with quantitative researchers and developers to implement processes for handling cascading liquidations.
- Developed deep understanding of esoteric risks associated with trading cryptocurrencies. Traded through bull run of 2021, Luna-UST collapse, and FTX collapse.

### Yada

New York, NY

Full Stack Engineer

September 2018 – August 2019

- Founding engineer of venture backed social advice-sharing app for Gen Z.
- Built and scaled React Native app, NextJS web app, Typescript + Postgres backend to 20,000+ creators and 750k pieces of multimedia content.
- Interviewed dozens of users and developed conviction on product features.

### Volant Trading

New York, NY

Quantitative Trader Intern

June 2018 – August 2018

- Built Python script to select American early exercise option, the only intern project to generate a profit.
- Parsed daily trading data and built regression models to price equity options during opening market cycle.

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## EDUCATION

### Columbia University

New York, NY

Bachelor of Science in Biomedical Engineering

September 2015 – May 2020

Cumulative GPA: 3.93/4.0

Honors: C. Prescott Davis Scholar | Dean's List | Recipient of CUSP Summer Enhancement Fellowship

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## INDEPENDENT PROJECTS

### Independent Trading

- Developed basic Phoenix DCA front-running strategy on Solana. Collected millions of trades worth of data to train models to predict impact of a given DCA on its token pair.
- Created more alpha sources to make strategy more robust, such as Twitter cancels, momentum triggers, MC changes.

### Phoenix Market Making

- Implemented a market neutral market making strategy on Phoenix, a limit order book DEX on Solana. Created a conglomerate price feed through major CEX's and used inventory to create leans on position.
- Consistently maintained competitive markets, less than 15bp wide spread.

### Poker Trainer

- Wrote a Python script that systematically uses PioSolver to create post flop solutions for a generalized set of preflop hands.
- Developed a webapp using NodeJS, Typescript, and React that allows users to train against a near theory optimal poker bot. Webapp service consumes JSON files and displays data in a user-friendly interface.

### Spatiotemporal Modeling of Diseased Cardiomyocytes

- Created a robust computational model that presents *in vitro* characteristics of Timothy Syndrome diseased cardiac cells.
- Collected *in vitro* data from diseased human induced pluripotent stem cell derived cardiomyocytes.

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## SKILLS & INTERESTS

Skills: Python | Typescript | Postgres | React Native | NodeJS | Docker | Solana | 3:05 Marathoner