

Tony Wong

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Experience

Ampersan

Quantitative Trader

Hong Kong
Nov 2024 – Present

- **Token Market Making:** Founded the desk from scratch and own it end to end, from deal sourcing, pricing, and legal to live trading. Grew it from 0 to 12 mandates in under 2 years and generated seven-figure PnL
- **Funding-Rate Arbitrage:** Trade funding-rate mispricings across venues, from crypto to equity pairs. Researched and improved the funding model and position sizing to maximize capture
- **Low-Latency Taker:** Capturing price spikes from multiple low-latency trigger types; involved in its research, design, and optimization
- **Agentic AI:** Automated most of the desk work with AI agents: designed the memory system, integrated tools with the trading databases, and built skills covering recurring tasks from research and operations to analytics

Auros

Quantitative Trader

Hong Kong
Aug 2022 – Sep 2024

- **Token Market Making:** Managed 20+ token mandates end to end, from deal structuring to strategy development to KPI delivery. The desk generated eight-figure PnL and quoted millions in depth across crypto markets
- **DeFi Strategies:** Built and ran rewards farming, liquidity provision, and on-chain arbitrage strategies; owned the research and on-chain due diligence deciding which protocols the desk deployed into
- **Signals Research:** Researched lead-lag and market micro-structure signals for cross-exchange arbitrage; implemented and rigorously backtested them in both live and simulated environments

8 Blocks Capital

Quantitative Trader

Hong Kong
Jul 2021 – Jun 2022

- **NFT Trading Desk:** Founded the NFT trading desk from scratch, market-making 50+ collections across the major Ethereum and Solana marketplaces (OpenSea, Magic Eden, Solanart); 84% win rate across >700 trades with a Sharpe of 8. View details: [Market Making JPEGs](#)
- **Trading System:** Built the desk's full-stack trading system, from market-data connectivity and execution services to smart-contract interactions and front-end controls; developed the statistical pricing models valuing NFT collections

Societe Generale

Data Scientist Intern

Hong Kong
Dec 2020 – Jun 2021

- **News Intelligence:** Built a news topic-clustering system for the bank's risk desk, automating the 3–4 hours analysts spent hand-grouping headlines each day; the bank adopted several of its methods into its daily digest. View details: [News Intelligence](#)
- **NLP Pipeline:** Benchmarked 6 embedding models, 3 clustering algorithms, and 8 evaluation metrics; transformer embeddings with recursive clustering, improved cluster quality ~4x, condensing 560 headlines into 10 clear topics

Education

The University of Hong Kong

BEng in Computer Science & BBA in Information Systems

Hong Kong
Sep 2016 – Jun 2021

Skills & Achievements

Activities

- Champion, Microsoft HK Hackathon (2021); Co-Founder, HKU Blockchain Club (2019 – 2020)

Technologies

- AI: Claude Code, Codex, MCP, agent skills, context engineering; Programming: Python, C++; ML: TensorFlow, Scikit-learn; Blockchain: EVM, Solidity, Solana

Languages

- Native in Cantonese and Mandarin; Fluent in English