Tetsuro Kai

1-13-9 Iwamotocho 1102, Tokyo 101-0032, Japan
(+81) 90-9248-2241 tetsuro.kai87@gmail.com

Summary

Regional trading head with extensive experience in leading a global team and portfolio management. Expertise in data-driven trading, quantitative analysis of derivatives, and developing applications for complex pricing. An engineering leader with a proven track record in building and managing diverse and international teams.

PROFESSIONAL EXPERIENCE

MUFG Bank **Tokyo, Japan**

Regional Trading Head, Currency Option - Vice President **2020-Present**

- Led the most extensive option portfolio in the firm as a regional trading head covering Tokyo, London, and New York
- Ranked as a top derivative trader for a sharp and quick pricing service in a survey by J-Money, a financial investigatory agency
- Contributed 9 million dollars by successfully managing the derivative portfolio
- Supervised four junior traders and provided biweekly training on a mathematical foundation and data analysis of derivatives
- Increased transaction volume with the Tier 1 financial institutions by 30 percent by introducing data-driven pricing
- Led a trading system upgrade project representing the trading department to adopt agile development practice

New York, NY

Chief Trader, Currency Option - Vice President **2017-2020**

- Promoted fastest among 7 peers and transferred to New York to lead the currency option team
- Contributed 7 million dollars per year on average
- Developed the automatic quoting tool by Python through gathering data via Bloomberg API for small-lot pricing, which accounted for 60 percent of all quotes
- Optimized calculation models for central and south American currencies, whose accurate risk recognition is more challenging than others by their high volatility

Tokyo, Japan

Option Trader, Associate **2013-2017**

- Developed a real-time pricing tool which automatically factored odds ratio for 2016 U.S. election
- Created a calculation method to incorporate historical and implied correlations between two different assets
- Optimized calculation models for the prompt and accurate recognition of complex risk parameters
- Built a VBA tool to calculate complex derivative risks in abrupt market changes
- Programed a VBA tool to generate comprehensive position sheets by summarizing Asian currency pairs

Relationship Manager, Analyst **2011-2013**

- Nominated as a corporate sales representative among 100 peers by modeling complex environmental factors to quantify company risk

EDUCATION

Tokyo Institute of Technology, M.S. in Biological Information **2009-2011**

Imperial College, Research Study Abroad **2009-2010**
Published a paper: Selection of DNA aptamers with affinity for pro-gastrin-releasing peptide (proGRP), a tumor marker for small cell lung cancer

Tokyo Institute of Technology, B.S. in Engineering in Biotechnology **2005-2009**

OTHER QUALIFICATIONS

Computer Skills: Python, VBA, SQL, Bloomberg, Reuters
Relevant Courses: Calculus, Linear Algebra, Statistics, Physics, Discrete Structures, Machine Learning and Reinforcement Learning in Finance