Resume

M. O.

As of June 2025

1 Career Summary

Period	Role / Description
Mar 2024 – Present	**eFX Quant Manager**, Mega Bank (Electronic Foreign Exchange)
Jun 2022 – Present	**Founder / Representative**, Quant Marketing Lab (Overseeing DX and Marketing Infrastructure Development for the Recruitment Industry)
Jun 2019 – Feb 2024	**Equity Derivatives Quant**, Major Securities Firm
Apr 2018 – May 2019	**Mid-Office Quant / System Developer**, Consulting Firm
Apr 2015 – Mar 2018	**Research Fellow (DC1)**, Japan Society for the Promotion of Science (JSPS) @ The University of Tokyo Graduate School
Apr 2014 – Mar 2015	**Researcher**, Institute for Solid State Physics (ISSP), The University of Tokyo (LASOR Center)

2 Technical Summary

- **Programming Languages:** Python (Pandas, NumPy, scikit-learn), Java, SQL, VBA, Shell Script
- **Platforms & Tools:** Tableau, Looker Studio, Git, JIRA, Docker
- **Cloud Services:** AWS (EC2, Lambda, Batch, S3, Bedrock), Google API (Gmail, Calendar, Gemini API), OpenAI API
- **Databases:** Microsoft SQL Server, PostgreSQL, kdb+ q database
- **Financial Engineering:** Derivatives Valuation (Barrier/Exotic Options/Equity-linked Structured Notes), Least Squares Monte Carlo (LSM), Black-Scholes Model (and extensions), Automated Position Reconciliation Models
- **Machine Learning:** Deep Learning (PyTorch), Transformer Models (BERT derivatives), Time Series Analysis (Anomaly Detection, ARIMA, GARCH), Feature Engineering (Technical Indicator Development), SVM, Clustering Analysis

3 Work History

- **Mar 2024 – Present: Mega Bank / eFX Quant Manager**: Deployed global market-making strategies (Tokyo/London); Built automated spread optimization infrastructure (AWS/Docker); Automated real-time execution reporting using Generative AI (Bedrock/OpenAI); Developing toxic flow risk algorithms; Oversaw pricing and sales support.

- **Jun 2022 – Present: Quant Marketing Lab (Proprietorship) / Founder / Representative**: Led DX/Quant infrastructure build-out for recruitment business (AI utilization); Developed PyTorch/RNN-based (BERT etc.) advanced data analysis and marketing prediction models, supporting business growth.
- **Jun 2019 – Feb 2024: Major Securities Firm / Equity Derivatives Quant**: Managed exotic derivatives execution system (data schema, fair value); Automated structured note trading/cover trades via LSM; Developed front/middle position reconciliation batches; Handled system management (automated scheduler).
- **Apr 2018 – May 2019: Consulting Firm / Mid-Office Quant / System Developer**: Implemented FRTB regulatory compliance system; Automated testing procedures.
- **Apr 2015 – Mar 2018: The University of Tokyo / Research Fellow (DC1), JSPS**: Authored 4 peer-reviewed international journal papers (including first authorship).
- **Apr 2014 – Mar 2015: The University of Tokyo - Institute for Solid State Physics (ISSP) / Researcher (LASOR Center)**: Conducted femtosecond time-resolved photoelectron spectroscopy experiments and numerical simulations.

4 Qualifications and Licenses

Date	Qualification / License
May 2008	Driver's License (Standard)
Apr 2010	Practical Mathematical Skills Test (Su-Ken) - Grade 1
Feb 2012	Large Motorcycle License
Jul 2015	Passed National Civil Service Examination (Comprehensive Track, formerly Class I)
Jul 2016	Same (Consecutive Pass, List Renewal)
Apr 2018	IT Passport (During New Hire Training)
Apr 2018	TOEIC Score 765 (During New Hire Training)
May 2019	Securities Sales Representative License, Class I
Jul 2019	Japan Securities Dealers Association (JSDA) Internal Management Supervisor
Jan 2020	Deep Learning G-Test
Oct 2021	Business Law Proficiency Test - Grade 3
Feb 2022	Business Accounting Proficiency Test - Grade 3
Oct 2022	Financial Planner (FP) - Grade 3
Feb 2023	Marketing Proficiency Test - Grade 3
Apr 2024	NFA Swaps Proficiency Requirements (Long Track)

5 Education

- (2025 – Present): MBA, Graduate School of Business Administration, Entrepreneurship Program
- (2018 – 2018): UCLA Anderson School of Management (Completed Financial Engineering MBA Course, Class Representative)
- (2015 – 2018): Ph.D. Program, The University of Tokyo Graduate School (JSPS Research Fellow DC1)
- (2012 – 2014): Master's Program, The University of Tokyo Graduate School