# Teppei Kawashima

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## Education

**University of Chicago** Aug 2023 - Dec 2024
*M.S. Financial Mathematics*

**University of California, Berkeley** Jun 2024 - Aug 2024
*Summer Visiting Student (CS70)*

**University of Tokyo** Apr 2008 - Mar 2012
*B.A. Economics*

## Experience

**Stanford University** Jul 2024 - Present
*Graduate Researcher* *Palo Alto, CA*

- Collaborated with Dr. Geoffrey Ramseyer on digital asset research, analyzing arbitrage opportunities and mispricing both in centralized and decentralized exchanges

**Sikmi Inc** Aug 2022 - May 2023
*Backend Software Engineer* *Remote*

- Enhanced APIs for a LMS serving 20K users, optimizing functionality for improved authentication
- Improved a payment system for a SaaS with 550K users, improving billing reliability of the billing infrastructure
- Tech Stack: TypeScript, Ruby, Go, PostgreSQL and AWS

**Moon Capital LPS** Apr 2019 - May 2022
*Founder and General Partner* *Tokyo, Japan*

- Successfully transitioned equity arbitrage strategies from individual to fund management since 2018
- Secured $2M in funding from four investors, combined with $0.5M of personal capital as a QII
- Continuously continued execution of the strategies in a personal account following the fund's closure up until today

**Cryptocurrency Arbitrage** Nov 2016 - Mar 2019
*Real-Money Trading Initiatives* *Tokyo, Japan*

- Generated a total profit of $2M through the following strategies
- Executed spot arbitrage, funding arbitrage, and latency arbitrage strategies for Bitcoin and altcoins

**Arbitrage/Event-Driven Strategies in the Japanese Equities** Feb 2018 - Mar 2019
*Real-Money Trading Initiatives* *Tokyo, Japan*

- Generated a total profit of $130K through the following strategies with approximately $1M in capital
- Executed strategies such as TOB price discrepancies and mispricing in ETFs

**Tokio Marine Asset Management** Apr 2013 - Jan 2018
*Portfolio Manager, Fixed Income Portfolio Management Division* *Tokyo, Japan*

- Managed JGB Active Fund (AUM: $500M), JGB Index Fund ($150M), and Inflation-protected Bond Fund ($8M)
- Generated trade ideas to produce returns, especially in the field of the auction systems of Bank of Japan
- Modeled portfolio management tools to adjust the amount of risk depending on the market conditions
- Managed index portfolios with stratified sampling considering liquidity, ensuring minimal tracking errors

**PIMCO Japan Ltd** Jul 2011 - Mar 2013
*Account Associate* *Tokyo, Japan*

- Prepared marketing materials for existing and prospective clients of High Yield and Emerging products
- Automated reporting processes and daily market data collection by Excel VBA

**Bank of America Merrill Lynch** Oct 2010 - Nov 2010
*Trading Intern, Equity Derivatives Trading Division* *Tokyo, Japan*

- Helped traders with Convertible Bonds, and CDS; managed bookings, and prepared regular P/L and pricing reports

## Skills/Coursework

**Skills**: Python, C++, R, Ruby/Ruby on Rails, JavaScript, Go, Rust, SQL, GraphQL, MongoDB, PostgreSQL, AWS, GCP, Azure, Spark, Hadoop, Unix/Linux, Git, CircleCI/GitHub Action, Docker, Excel VBA, REST APIs

**Relevant Coursework**: Cloud Computing, Big Data, Machine Learning, Parallel Programming, C++, Python, Portfolio Management, Options, Stochastic Process, Discrete Mathematics, Probability, Data Structures and Algorithms, Blockchain