

Masaya Tsukamoto

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EDUCATION

University of Michigan Ann Arbor, MI
Master of Science in Quantitative Finance and Risk Management Sept 2017-Present

University of Tokyo Tokyo, Japan
Master of Mathematical Informatics Apr 2009 – Mar 2011

Course Highlights: Numerical Analysis, Finite Element Method, C++ Programming, Actuarial Science

University of Tokyo Tokyo, Japan
Bachelor of Engineering Apr 2005 – Mar 2009

Course Highlights: Aeronautics and Astronautics, Fluid Dynamics, Mechanics, C Programming

EXPERIENCE

Dai-ichi Life Insurance Tokyo, Japan
Investment Planning Department - Assistant Manager Apr 2015 – Jun 2017

- Determined the asset allocation of the Guaranteed Interest Contract Fund of \$3 billion, invested mainly into BBB and A corporate bonds based on cashflow matching strategy, gained 0.7% investment return against 0.6% assumed interest rate of liability
- Planned and conducted investment into Global Real Estate Funds of \$100 million to gain 4% dividend yield despite extremely low interest rate in Japan
- Awarded full financial support for graduate study abroad in MSc (the sole employee sponsored for MSc in the last three years, selected through the competitive process)

Mizuho Dai-ichi Financial Technology – Financial Engineer Apr 2011 – Mar 2015

- Developed pricing models of derivatives and securitized products by VBA and C++ to improve risk management and promote further investment on these assets
 - Built Hull-White model of interest rate, Local Volatility model of FX rate, and CIR++ model of default intensity to evaluate Credit Linked Notes
- Developed the Economic Scenario Generator (ESG) by VBA, R, C++ to decide the asset allocation strategy consistent with macroeconomic forecasted scenario
 - Determined AR-X model of macroeconomic variables, VAR-X model of term structure of interest rate, EGARCH model of stock price, and Heston-like model of FX rate in the ESG

Mizuho Dai-ichi Financial Technology – Intern Aug 2009 - Sep 2009

- Investigated dynamics of short term interest rates using Squared Gaussian model and GMM to examine risk-return characteristics of Hedged Foreign Bonds

SKILLS

- Fellow of the Institute of Actuaries of Japan
- Programming Skills: C/C++, R, Python, VBA