Curriculum Vitae
Ryu Izawa

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EXPERIENCE

BlueMountain Capital Management, LLC, New York, NY USA

Treasury Group, Portfolio Finance   *November 2013 – September 2017*

Beginning in November of 2013, Ryu worked with the team now operating as the Treasury Group at BlueMountain Capital Management, LLC. Given his experience with several common programming languages, he provided his team with multiple tools now integral to their function. Among the earliest of his contributions was the Portmerge system, with which he combined disparate data sets into a unified, query-able source, forming the foundation for automating the Liquidity Management processes. He wrote solutions in C# and Python to extract and transform data used in analyzing funding, collateral and financing costs. This gave the Treasury team immediate visibility into counterparties' calculations for collateral requirements, fees and charges. The Treasury team was thus freed to conduct more valuable analysis of our daily capital stance.

Ryu built models of revenue generated by dealers from the multiple funds at BlueMountain, as well as reports of exposures to each Prime Broker. The derived share of assets and revenue captured by each dealer was used by management in negotiating service terms and pricing.

While the Quantitative teams built systems for the Portfolio Management teams, there was originally no synchronization with the Operations department for these systems. Ryu served as the liaison between the Quantitative teams and the Operations department to bridge this gap. When the Quantitative teams developed a data management system called Blockstore, Ryu managed the adoption of the system by the Operations department, allowing data to flow freely between the groups.

Deutsche Bank Securities, Inc., New York, NY USA

Interest Rate Derivatives, Global Business Services   *June 2009 – November 2013*

Ryu worked with the teams analyzing and reporting on profit and loss, positions, risk, attribution, cash flows and market data to management and regulators. At monthly, quarterly and yearly intervals, he partnered with the Accounting Department to finalize profit and loss attributions for the firm's official books and records. Within his group, he was responsible for modernizing and simplifying the systems used to manage these responsibilities. His efforts were focused on replacing obsolete data usage methods with robust databases and procedures, eliminating the forking of reported figures.

Credit Suisse (USA) Inc., New York, NY USA

Derivatives Support and Control, Documentation   *January 2006 – June 2009*

Ryu led the Equity Derivative Documentation team, covering the Corporate Financing, Monetization and Private Client businesses. He represented the team in discussions with Legal Counsel, IT and other departments for projects such as special transactions and structured products. He wrote and coded the full library of documentation drafting tools for the Americas, prior to which all documents were drafted individually based on a scrivener's experience with the product. While working with the Private Client business, he developed a prime-number based legal agreement engine. This time-consuming work, previously considered un-automatable, could now be generated, reviewed by the Legal Department and ready for a client within an hour.

EDUCATION

University of Colorado, Boulder, CO USA

Mathematics B.A.   *August 2000 – December 2004*

Ryu received his B.A. in mathematics, with his final courses consisting of Numerical Analysis, Probability, Combinatorics, Coding & Cryptography, Set Theory and Differential Equations. He found several of the courses cross-listed with computer science to be particularly helpful in the study of mathematics and continued to include them in his curriculum. In addition to this curriculum, he collaborated with researchers in areas of interest, including discussions on Positional Astronomy with Fiona Vincent, University of St. Andrews, Scotland and an interactive H5N1 mapping project with Dr. Andrew Hill.