Curriculum Vitae
Ryu Izawa

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EXPERIENCE

BlueMountain Capital Management, LLC   **November 2013 – September 2017**
Treasury Group, Portfolio Finance

Since November of 2013, Ryu has worked with the team now operating as the Treasury Group at BlueMountain Capital Management, LLC. Due to his prior programming experience, he was tasked with creating data management systems for his team. These included the team's relational databases, data acquisition tools and feeds. Ryu was responsible for the team's compliance with the firm's new proprietary data storage model. The unifying principle behind these responsibilities was to ensure the immediate accessibility of all the team's data by all authorized end users. As a member of the Treasury Group, his primary responsibility was the analysis of funding, collateral and financing costs and the optimal allocation of capital. His work on the data management systems freed the Treasury Group members to focus on their analyses. Most recently, Ryu has been investigating the use of neural nets in optimizing capital allocation.

Deutsche Bank Securities, Inc.   **June 2009 – November 2013**
Interest Rate Derivatives, Global Business Services

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

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   **Graduated 2004**
Mathematics B.A.

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.