

Curriculum Vitae

Ryu Izawa

Email
Phone
Website

izawaryu@gmail.com
+1 303.817.2947
izawaryu.com

EXPERIENCE

BlueMountain Capital Management, LLC, New York, NY USA

Treasury, Liquidity Management

November 2013 - Present

Since November of 2013, Ryu has worked with the team currently operating as the Treasury Group. Given his familiarity with several common programming languages, he provided his team with the tools now integral to their functions. Among the earliest of his contributions was the Portmerge system, with which he combined existing but disparate datasets into a unified, query-able source, forming the foundation for the Liquidity Management processes. He wrote solutions in C# to parse and manage all daily Prime Broker statements. This gave the Treasury team immediate visibility into counterparties' calculations for collateral requirements, fees and charges. The Treasury team thus began to validate or dispute collateral and financing costs as quickly as Prime Brokers could calculate them.

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

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 rift. 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 from one group to another.

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 fulfill these roles. His efforts were focused on replacing outdated data usage methods with newer, more sound methods. Ryu then established the procedures with which his team would access central sources of data in a controlled manner, 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 Dept. 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 so continued to include them in his curriculum. In addition to this curriculum, he collaborated with researchers in areas he found interesting, including discussions on Positional Astronomy with Fiona Vincent, Univ. of St. Andrews, Scotland and an interactive H5N1 mapping project with Dr. Andrew Hill.