Résumé
Ryu Izawa

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WORK EXPERIENCE:

BlueMountain Capital Management, LLC, New York, NY USA   **November 2013 – September 2017**
Diversified Alternative Asset Manager, $22 billion AUM
Treasury Group, Portfolio Finance, Analyst
- Analyzed the determining factors of funding, collateral and financing costs for our fifteen funds
- Wrote data management tools for the Treasury Group; ETL written in C# and Python, analysis and reporting in SQL and R
- Executed the deployment of the firm's proprietary data management system to the Treasury and Operations Department
- Modelled the estimated revenue generated by each dealer in our funds, with results used in service and pricing negotiations
- Built tools for monitoring our exposures to all Prime Brokers by criteria such as strategy, asset class and country of risk
- Built tools for monitoring and validating our debit, short-borrow and foreign currency balances
- Investigated the use of Neural Nets for allocating capital amongst Prime Brokers, using Python and TensorFlow

Deutsche Bank Securities, Inc., New York, NY USA   **June 2009 – November 2013**
Interest Rate Derivatives, Global Business Services, Associate
- Analysis and reporting of profit & loss, positions, risk, attribution, cash flows, market data and pricing
- Partnered with accounting for monthly, quarterly and yearly finalization of profit & loss reporting
- Served as the Global Business Services liaison to the Federal Reserve regulatory projects team
- Designed and built databases to replace the team's obsolete data management platforms

Credit Suisse (USA) Inc., New York, NY USA   **January 2006 – June 2009**
Derivatives Support and Control, Equity Derivative Documentation, Senior Analyst
- Led the Equity Derivative Documentation team, covering Corporate Financing, Monetization and Private Client businesses
- Represented the Equity Derivatives Documentation group in discussions with Legal Counsel and IT for all projects
- Wrote and coded the full library of Documentation drafting and reporting tools for the Americas
- Designed and built the firm's only prime-number based document generation system

Mercer Human Resource Consulting, Denver, CO USA   **June 2005 – August 2005**
Health Benefits, Intern
- Analysis of proposals for Health and Benefits plans for corporate clients
- Coordinated insurer proposals and analyzed competing bids for client excess-loss insurance
- Maintained electronic client records using BenefitPoint

EDUCATION:

University of Colorado, Boulder, CO USA   **2004**
B.A. Mathematics
- Coursework includes Numerical Analysis, Probability, Combinatorics, Differential Equations, Object Oriented Programming & Data Structures, Set Theory, Assembly programming, Coding and Cryptography
- Extracurricular online collaboration with researchers, including H5N1 interactive mapping project (Andrew Hill, University of Colorado, U.S.A.) and lectures on Positional Astronomy (Fiona Vincent, University of St. Andrews, Scotland)

TECHNICAL EXPERIENCE AND ABILITIES:
C++, C#, Python, R, SQL, VBA, Open Bloomberg API, DBAnalytics, *et al*

ACTIVITIES, INTERESTS & SELECTED BACKGROUND INFORMATION:
- Experimentation with Neural Networks and TensorFlow
- Fluency in English, strong command of Spanish and Japanese
- Pilot since age 17. Flights throughout the US, Canada and Argentina