

Résumé

Ryu Izawa

Email
Phone
Website

izawaryu@gmail.com
+1 303.817.2947
izawaryu.com

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 steps 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 Departments
- Built models for estimating revenue generated by each dealer from each of our funds, for use in service and pricing negotiations
- Built tools for monitoring and validating our debit, short-borrow and foreign currency balances
- Built monitoring tools for our exposures to all Prime Brokers by criteria such as strategy, asset class and country of risk
- Initiated an investigation into 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 and market data to management and regulators
- Partnered with accounting for monthly, quarterly and yearly finalization of profit & loss reporting
- Designed and built databases to replace the team's obsolete data management platforms
- Served as the Global Business Services liaison to the Federal Reserve regulatory projects team

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, then analyzed competing bids for client excess-loss insurance needs
- Maintained electronic client records using BenefitPoint

EDUCATION:

University of Colorado, Boulder, CO USA

2004

B.A. Mathematics

- Coursework includes Numerical Analysis, Set Theory, Probability, Combinatorics, Differential Equations, Object Oriented Programming & Data Structures, Assembly programming, Coding and Cryptography
- Extracurricular online collaboration with researchers, including H5NI 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