

# Curriculum Vitae

## Ryu Izawa

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### EXPERIENCE

**BlueMountain Capital Management, LLC**  
*Treasury Group, Portfolio Finance*

**November 2013 – September 2017**

Beginning in November of 2013, Ryu worked with the team now operating as the Treasury Group. Given his experience with several programming languages, he provided his team with multiple tools integral to their function. Among the earliest of his contributions was the Portfolio Merge system, which combined disparate data sets into a unified source and served as the foundation for the Liquidity Management processes. He modelled the estimated revenue generated by each dealer in the funds to provide management with insight during service and pricing negotiations. Ryu also served as the liaison between the Quantitative teams and the Operations department. When the Quantitative teams developed a proprietary data management system, Ryu deployed the system to the Operations department, allowing data to flow freely between the groups. He then parsed and stored all daily counterparty statements, giving the Treasury team immediate visibility into counterparties' calculations for collateral requirements. The Treasury team was thus freed to conduct more valuable analyses of daily our capital stance.

**Deutsche Bank Securities, Inc.**  
*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.**  
*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**  
*Mathematics B.A.*

**Graduated 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.