

Ryu Izawa
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WORK EXPERIENCE:

Blue Mountain Capital Management, LLC, New York, NY USA

November 2013 – Present

Collateral Management

- Report to management on fund performance, cash and capital deployed allocations and dealer collateral charges.
- Valuation of our fund investments for the purpose of calculating and negotiating collateral obligations with dealers.
- Designed and built a visual outlier indicator using R for projecting initial margin costs and isolating actual charges with a high likelihood of being erroneous.
- Streamlined the sourcing of our economic data by combining overlapping and incomplete sets of data into a single, complete, uniform source of data using C#.
- Designed and built the equity product collateral process using VBA, then trained the team on its usage. Prior to this, the firm did not analyze equity collateral calls and blindly met all dealer demands.
- Designed and built an investment position resolver in R for analyzing differences versus dealers. Prior to this, our investment positions were only occasionally compared to dealer statements by eye.
- Built the only position-level reconciliation of the firm's leverage model for bonds and loans, incorporating the Bloomberg API.
- Rebuilt regulatory reports to query data directly from our databases, replacing the manual processes used by our predecessors.

Deutsche Bank Securities, Inc., New York, NY USA

June 2009 – November 2013

Interest Rate Derivatives, Global Business Services, Associate

- Pricing, risk evaluation and attribution of high-volume interest rate books on trade date for the trading desk.
- Analysis and reporting of profit & loss, positions, risk, attribution, cash flows and market data to management and regulators.
- Partnered with accounting for month-end and year-end finalization of profits, losses and attributions for reporting to management.
- Designed and built the department's first tool to form and submit SQL queries for profit and loss attribution, vastly improving analyses of attribution over greater historic timeframes.
- 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 group, covering Corporate Financing, Monetization and Private Client businesses.
- Designed and wrote our drafting and reporting tools using VBA for trades which could not otherwise be automated.
- Authored the full equity derivative document template library for the Americas.
- Represented the Equity Derivatives group in the Americas for the largest document automation project at Credit Suisse (Project Lightning), in cooperation with the departments for IT, Legal Counsel, Credit and Interest Rate products.
- Trained all team members in the equity derivative booking systems, the CS static data systems, the Legal Language Database, settlement systems and the documentation tracking system (OFS).
- Served as the Americas Documentation group's liaison for external auditors KPMG.
- Designed, built, tested and published the firm's first prime-number based document formulation system.

INTERNSHIP:

Mercer Human Resource Consulting, Denver, CO USA

June 2005 – August 2005

- Health and Benefits plan analysis for corporate clients
- Created requests for proposal, then analyzed vendor bids for client excess-loss insurance needs
- Maintained electronic client records using BenefitPoint

EDUCATION:

University of Colorado, Boulder, CO USA

August 2000 – December 2004

B.A. Mathematics

- Coursework includes Set Theory, Probability, Combinatorics, Numerical Analysis, Differential Equations, Data Structures (Object Oriented Programming), Computers as Components (Assembly coding), 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#, R, SQL, VBA, MatLab, Mathematica, Open Bloomberg API, DBAnalytics, *et al*

ACTIVITIES, INTERESTS & SELECTED BACKGROUND INFORMATION:

- Fluency in English, strong command of Spanish and Japanese.
- Pilot since age 17. Flights throughout the US, Canada and Argentina.
- University of Colorado Water Polo Club Team. US Southwest Conference Champions in 2001.