

Ryu Izawa

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WORK EXPERIENCE:

BlueMountain Capital Management, LLC, New York, NY USA

November 2013 – Present

Treasury, Liquidity Management

- Created the database for unifying all portfolio position, price and valuation data across funds. This became the foundation upon which all Liquidity Management processes were built
- Wrote C# solutions for parsing and storing all daily Prime Broker statements. This gave us immediate visibility into our counterparties' calculations of our collateral requirements, fees and charges
- Managed the deployment of 'Blockstore' to the Operations Department. Blockstore is a proprietary data management system developed by the Quantitative Department
- Built the model for estimating revenue we generated for each of our dealers. This was used by management in pricing negotiations with the dealers
- Built tools for monitoring and validating our debit and various currency balances. This knowledge served us in optimizing our asset allocations to minimize financing charges
- Built tools for reporting our exposure to each Prime Broker. Exposure could be reported by asset type, strategy and/or country of risk, among other criteria
- Served as liaison between the Operations dept. and the Quantitative departments

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 month-end and year-end finalization of profit & loss attribution for reporting to management
- Designed and built the department's first tool for querying risk and profit & loss attribution
- 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

- 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 Numerical Analysis, Set Theory, Probability, Combinatorics, Differential Equations, Object Oriented Programming & Data Structures, 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++, SQL, VBA, Python, R, MatLab, Mathematica, 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
- University of Colorado Water Polo Club Team. US Southwest Conference Champions in 2001