Ryu Izawa

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 Analyst – Portfolio Finance
- Lead the management of data for the Portfolio Finance group, creating the unified portfolio database for all funds which served as the foundation for the Liquidity Management processes
- Wrote C# solutions for extracting daily Prime Broker data, giving us immediate visibility into our counterparties' calculations for charges and collateral requirements
- Lead the deployment of the firm's proprietary data management system to the Treasury/Portfolio Finance and Operations Departments
- Built the model for estimating revenue generated by our funds for each dealer, used by management in pricing negotiations with dealers
- Built tools for monitoring and validating our debit and various currency balances, serving us in optimizing our asset allocations to minimize financing charges
- Built automated monitoring tools for our exposures to all Prime Brokers, on all available levels including strategy, asset class and country of risk
- Initiated our investigation into the usage 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 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
- 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 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, Python, R, VBA, MatLab, 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