Ryan D. Young

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Financial derivatives practicioner with 5 years of structuring experience in Foreign Exchange. Advanced software developer specializing in Python. Career learner with deep-rooted passions for financial markets and technology. Interested in Quantitative Research/Development, Macroeconomic Research, and Trading.

Highlighted skills

Python (Advanced)	Foreign Exchange (Cash & Vol)	Big/Alternative Data Analysis
SQL (Intermediate)	Derivatives Pricing	Process Automation
Linux (Intermediate)	Asset Valuation	Quantitative Research

Professional Experience

Corporate Derivatives (FX), Associate 2019-Present

J.P. Morgan Chase & Co., New York, NY

Structure Foreign Exchange derivatives for Corporate Investment Bank client base

- Partner with Spot, Forward, Volatility, and XVA trading franchises to manage risk
- Generate trade ideas around market dislocations and/or macroeconomic themes
- Perform backtests/analyses in Python; develop tools for broader team
- Recognized globally for development of Value at Risk model used in >1,000 client-facing analyses in first year
- Selected as analyst training tutor for outstanding performance and ability to explain complex topics (5% of class selected)

Projects & Research

HedgePy In progress

- Suite of research/trading tools used for personal money management
- Stack: Debian server running Python app that manages third-party API requests and PostgreSQL database
- Libraries: pandas, NumPy, Psycopg, FastAPI, requests, threading, asyncio, Textual
- API integrations: Interactive Brokers, SEC Edgar, FRED

Edgar 2024

- Programmatic access to SEC Edgar filings via the command-line
- Stack: Python app that performs logic; Bash scripts for batching/automation

Cash Flow at Risk tool (J.P. Morgan) 2022

- Portfolio variance value at risk implementation that outputs cash flow at risk given a portfolio of foreign exchange exposures/hedges via live implied volatilities/correlations; also includes optimization and risk decomposition capabilities
- Libraries: NumPy, pandas, voila

Common technical indicators and their impact on stock prices (Senior Thesis) 2019

- Impact of price proximity to technical indicators on ensuing one-day returns; found statistically significant reduction in variance when securities are trading within 1% of 50-, 100-, and 200-day simple moving averages
- Homogeneity of variance tests performed between control (all returns) and signal (within 1% of aforementioned indicators) across 1,830 securities; Benjamini-Hochberg method employed to adjust for multiple samples
- Libraries: NumPy, SciPy, statsmodels, pandas, matplotlib, seaborn

Background

- Education: Penn State Schreyer Honors College (2019) / B.Sc., Finance (3.7 GPA, 32 ACT)
- Active Licenses: Securities Industries Essentials (SIE), Series 7, Series 63
- Interests: Philadelphia sports, football analytics, mountain hiking, grilling, Artificial Intelligence