

# Ryan D. Young

✉ rdy97@pm.me

☎ (484) 885-7002

🏠 New York, NY

Dynamic financial professional with 5 years of progressive experience in Derivatives Structuring/Marketing. Proven track record in quantitative analysis, idea generation, and relationship management. Graduated with B.Sc. in Finance from Penn State's Schreyer Honors College; managed \$1MM externally funded equity portfolio as part of the Nittany Lion Fund. Eager to leverage comprehensive technical skillset to address complex financial challenges.

## Key Competencies

Quantitative Research  
Asset Valuation  
Deal Execution

Derivatives Pricing  
Data Science  
Financial Modeling

Python (Advanced)  
SQL (Intermediate)  
Linux (Intermediate)

## Professional Experience

### Corporate Derivatives (FX), Associate

2022-Present

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

Cover a \$10MM portfolio of small-cap Corporates, consulting on topics including risk management, corporate finance, derivatives accounting, and financial markets; continue to support broader \$200MM team with focus on quantitative analysis and deal execution

- Sustained >25% CAGR in portfolio revenues over two years of primary client coverage
- Collaborated with non-profit to incorporate purchased options in its cash flow hedging program; two year project included bespoke backtests, accounting education, and eventual board presentation; awarded sole execution of first tranche
- Established first onshore Malaysia cash flow hedging program at J.P. Morgan whereby trades are executed in New York and settled out of Kuala Lumpur; required navigation of a novel regulatory process; demonstrated ability to effectively communicate complex topics to a less sophisticated audience; remain client's sole FX provider
- Pitched rolling basket option optimization methodology to large-cap consultancy as balance sheet hedging solution; presented to Chief Financial Officer after several presentations to Treasury team; awarded additional regular way activity with basket to be revisited in 2024
- Pitched de-designation of >\$1B portfolio of EUR/USD cross currency swaps / re-designation with embedded collars to respective maturity dates (4 to 7 years) as solution to mitigate roll risk; awarded additional regular way activity as conversation continues

### Corporate Derivatives (FX), Analyst

2019-2022

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

Support a \$200MM team covering Corporates, Non-Governmental Organizations, and Financial Sponsors through modeling, pricing, and execution of derivatives transactions; developing pitches and trade ideas; providing market updates/color; and sourcing new opportunities

- Recognized globally for development of value at risk model that quantifies cash flow at risk arising from exposure to foreign currencies; has since been used in >1,000 client-facing analyses across global Corporate Derivatives business unit
- Pitched rolling calendar spread to mega-cap tech client as hedge of Chinese receivables; purchased option executed onshore / sold option executed offshore to capture favorable basis between markets; involved bespoke backtest to compare to current program
- Performed portfolio variance analysis on large-cap auto client's portfolio of currency and commodities exposures, resulting in senior-level recognition at the company and additional allocation of regular way activity; required bespoke model, and creation/delivery of comprehensive presentation to client's foreign exchange team
- Executed strip of 5Y at the money forward vanilla puts on >\$200MM portfolio of real estate investments; educated client on topics ranging from options pricing/mechanics to accounting; collaborated closely with Trading franchise as significant portion of risk was warehoused given size of position relative to available liquidity

## Additional Experience

### Corporate Derivatives (FX), Summer Analyst

2019

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

Rotated on Foreign Exchange Spot Trading desk, followed by Corporate Derivatives Marketing (FX)

### Summer Research Analyst

2018

*Emerald Asset Management, King of Prussia, PA*

Assisted Fund Managers with modeling and research of current and prospective investments; pitched Impinj, Inc. (PI) Buy as final project

### Fund Manager (Consumer Discretionary)

2016-2018

*Nittany Lion Fund, LLC, University Park, PA*

Served as Assoc. Fund Manager followed by Lead Fund Manager for \$1MM portfolio benchmarked against S&P 500 Consumer Discretionary

## Education & Licenses

B.Sc., Finance - Penn State University, Schreyer Honors College

2019

Securities Industry Essentials (SIE), Series 7, Series 63

Active