RYAN MAHAFFY

Derivatives & Risk | Digital Asset Allocation | Quantitative Finance

Boulder, CO · (303) 720-9489 · ryan.mahaffy23@gmail.com · linkedin.com/in/ryan-mahaffy

MS Finance graduate (CU Leeds, May 2026) with 12 years of live-capital derivatives trading across futures, options, and perpetual contracts. Targeting roles in derivatives, risk, credit, or digital asset allocation at institutional firms where market structure fluency and quantitative rigor are directly applicable.

CORE COMPETENCIES

– Derivatives Pricing and Risk: BSM, Greeks, Delta/Gamma Hedging	– Digital Asset Allocation and Portfolio Construction
– Perpetual Futures and Funding Rate Market Structure	– Equity and Token Research: DCF, Relevered Beta/Comps etc.
– Fixed Income: CLO Tranching, DIP Financing, Credit Analysis	– Quantitative Backtesting and Systematic Strategy Development
– Microsoft Excel Certification, PowerPoint/Word fluency, Pine Script v5/v6	– Python (Data Analysis), R (Statistical Analysis), AI-Augmented Research Workflows
– On-Chain Execution: BTC, ETH, Arbitrum, Base, Hyperliquid etc.	– Multi-Asset Portfolio Framing: WACC, APV, Capital Structure

EXPERIENCE

Independent Derivatives Trader, Self-Directed Capital *Aug 2013 – Present*

Twelve years of live-capital trading across futures, options, and perpetual contracts spanning crypto and macro markets. Practice has evolved from discretionary execution into a systematic, framework-driven approach- position sizing tied to realized volatility, regime classification, and cross-asset state.

- Built rule-based position frameworks integrating volatility regime classification, funding rate dynamics, and momentum filters; implemented and backtested models in Pine Script across multiple asset classes and timeframes.
- Fluent in perpetual DEX mechanics, on-chain execution, and digital asset market structure across BTC, ETH, Ethereum L2s, and Hyperliquid L1; applied this infrastructure knowledge directly to allocation sizing and multi-asset exposure management.

Hyphy Art LLC | Founder and Operator *Mar 2019 – Present*

Founded and operated an e-commerce business; grew organic traffic approximately 40% through structured campaign testing and data-driven channel optimization. Built CRM and inventory tracking workflows from zero.

Rochester Hotel | Night Lead *Aug 2017 – Jun 2019*

Night lead at a boutique, full-service B&B-style hotel known for high-touch, personalized guest experiences. Managed all evening and overnight operations as the sole staff authority on shift. Front desk, guest relations, escalations, and end-of-night close. Responsible for nightly financial audits, PMS reconciliation, and cash balancing across all hotel accounts. Supervised a small cross-functional team covering front desk and housekeeping functions. Also contributed to the launch of R Space, an owner-adjacent co-working concept sharing the property, assisting with early operational setup and client onboarding.

- Implemented updated reservation and billing workflows; reduced end-of-shift reconciliation errors 30% and established standardized audit procedures that persisted beyond tenure.
- Primary escalation point for all guest issues on evening shifts; maintained 95%+ guest satisfaction scores in an environment where personalized service was the core product differentiator.

Sante Alternative Wellness | Manager (promoted from Staff) *Mar 2016 – Aug 2017*

- Promoted to manager within four months; directed medical-side operations including scheduling, inventory management, purchase orders, and compliance reporting. Negotiated vendor contracts reducing supply costs 15%.

Fuzziwigs Corporate Headquarters | Operations Manager *Oct 2015 – Apr 2016*

- Managed daily operations at the corporate HQ for a 300+ location franchise; oversaw merchandising, staff scheduling, and franchise support. Implemented supply chain logistics improvements that reduced turnaround times and standardized processes across locations.

RESEARCH AND PROJECTS

Equity and Token Research | Ongoing Independent Practice *Jan 2023 – Present*

Active buy-side research practice covering public equities and digital assets across fintech, payments infrastructure, and crypto-native issuers. Each package follows institutional workflow: thesis, comps, multi-scenario DCF, beta relevering, and a written report with an explicit price target. Token-native work incorporates protocol revenue modeling, buyback and burn mechanics, and halving-cycle adjustments. Screening methodology targets value and special-situation candidates across consumer, healthcare, semiconductor, and homebuilding sectors. Each name filtered on valuation multiples, earnings quality, and balance sheet structure. Full models and reports available on request.

EDUCATION

University of Colorado, Leeds School of Business *Aug 2025 – May 2026*

Master of Science in Finance

4.0 GPA in Derivatives and Portfolio Management · Cumulative GPA: 3.42 · coursework Derivatives and Options Pricing (BSM, Greeks, vol surface, delta hedging) · Portfolio Management and Asset Allocation · Risk Management (hedging theory, corporate risk-bearing capacity) · Fixed Income and Credit Markets (bond pricing, CLO tranching, DIP financing, make-whole provisions, muni tax analysis) · Corporate Finance (APV, WACC, capital structure) · Financial Modeling · Investment Analysis · Quantitative Methods and Statistical Analysis · International Finance

Fort Lewis College *Aug 2012 – Apr 2017*

Bachelor of Business Administration, International Business with Economics Emphasis