# CHRISTOPHER ANEY


**New York, NY 10023** | **www.chrisaney.com** | chris.aney@gmail.com
**917.803.6206** | www.linkedin.com/in/chrisaney | **https://github.com/CAAA333**


## STRUCTURED CREDIT MARKETER

Experienced structured credit trader, structurer, and risk manager eager to market and sell CLOs, CDOs, ABS, and other structured credit products. Extensive experience as senior trader and manager for global banks in the USA, Singapore, Tokyo, and Sydney. Effective leader, skilled at working with teams to create optimal work environments. Readily establish productive corporate and institutional relationships. Strong interest in data science and machine learning applications in finance.

**Strengths:** Credit | Capital Markets | Interest Rates | FX | Equities | Programming | Risk Management

**Technical Skills:** Excel/Power BI/Power Platforms, Python, SQL, HTML/CSS/JS, DAX, Java, C++, C#/.Net

## PROFESSIONAL EXPERIENCE

**U.S. Bank,** New York, NY **2017 – Present**

**Fixed Income & Capital Markets, Senior Vice President, QUAD Team**

Developing and implementing quantitative and analytic data solutions for Fixed Income & Capital Markets (FICM). Interacting with FICM businesses and Technology & Operation Solutions (TOS) personnel to build and deploy new technologies and data applications.

- Part of a small team to scope, plan, and implement projects working with TOS and FICM businesses.
- Current projects include: 1) creating Power BI reports and Power Automate workflows for senior management and 2) implementing IBM Business Automation Workflow (BAW) projects for Credit Fixed Income.
- Senior front-office representative working with CRM, the Quantitative Modeling Group, TOS, and an outside vendor (Quaternion, a sub. of Acadia) to develop an inhouse Potential Future Exposure ("PFE") model. Developed plan and built a prototype model. Project has been put on hold.
- Responsible for implementing the credit exposure models for derivative including foreign exchange, interest rate derivatives, repo, and other areas of the bank.

**RBS PLC,** Sydney, Australia **2014 – 2016**

**Head of Capital Markets in Australia**

Head of equity derivatives electronic trading platform, short-term markets, funding, and head of Markets for RBS Australia. Responsible for all trading and client activity in equity derivatives, credit, funding, foreign exchange, and interest rate derivatives for RBS Australia.

- Restructured equity derivatives electronic trading platform, partnering with internal and external IT developers to rewrite the code from a C++ based internal platform to a Java based ORC trading platform.
- Rerouted trade execution through a DMA and moved trading database from Hong Kong to London resulting in a cost savings for RBS Australia of over A$ 1.5M per year.
- Partnered with senior executives in Australia and Singapore, achieving successful sale and wind-down of loan, securitization, and derivative books.
- Turned around loss-making money markets book by eliminating excess costs and better hedge management, resulting in A$ 2-3M profit contribution / year.
- Perform daily funding for the Australian branches. Member of Asset/Liability Committee working with Finance and Treasury in Singapore on balance sheet, income, funding and regulatory issues for RBS Australia.

**RBS PLC,** Singapore **2012 – 2014**

**Front Office Market Risk**
Project manager of restructurings, investigations, sale and wind-down of businesses for RBS APAC.

- Led project for sale of all APAC and US credit derivative portfolios, resulting in elimination of over 1K positions, freeing up risk-weighted capital and reducing counterparty exposures.
- Investigated rate settings of various interest rate and foreign exchange benchmark indices in APAC, working with Compliance and Legal departments in a proactive program to review and revise operations and to respond to inquiries by regulators.
- Developed foreign exchange electronic trading platform for NDF currencies, collaborating with IT developers to make markets on all major NDF currency pairs for multiple electronic platforms across all time zones.

**SUNRISE SECURITIES,** New York, NY **2010 – 2012**

**Managing Director – Structured Investments and Finance**
Structured financing for clients in North America, South America and Asia in renewable energy, mining, power and energy transactions. Advised clients on M&A, corporate finance and project finance.

**NOMURA SECURITIES,** New York, NY **2005 – 2010**

**Executive Director – Structured Solutions Trading**
Senior member of team structuring and trading complex transactions for fixed income clients in North and South America. Joint venture with Capital Markets Desk on Latin American financings.

- Earned over $150M in profits for Global Structured Solutions Trading books.
- Structured, issued and made markets for 5 synthetic CMBS CDOs under a Nomura brand.
- Created variety of structured products for clients using a range of assets, including credit, rates, FX, equities, insurance products and hedge fund derivatives.
- Issued over $1B in structured notes and bond repackaging under Nomura MTNs and SPEs.

**UBS AG / SBC O'CONNOR,** Chicago, New York, Tokyo, Singapore, Hong Kong **1992 – 2005**

**Executive Director – Trading**
Head of Structured Credit Derivatives Trading for the Americas. Managed structured products trading team across Asia. Traded and structured interest rate and credit derivative products in the Americas and APAC. Designed and traded structured products, including correlation products, hybrid/exotic options, equity-linked notes, interest rate/credit hybrid products. Worked with UBS Wealth Management to design and execute products.

- Traded hybrid and exotic products that involved derivatives on credit, rates, FX, equities and commodities.
- Exceeded $100M in revenue contribution through origination and trading of a wide range of products.

## EDUCATION & PROFESSIONAL DEVELOPMENT

- **Master of Business Administration (MBA) and Master of Arts (MA), joint degrees in International Relations, Specializations in Finance, Statistics and International Economics,** University of Chicago, Chicago, IL
- **Bachelor of Arts (BA), Economics,** Hamilton College, Clinton, NY
- **General Course Degree, Economics and Economic History,** London School of Economics, London, UK
- **Continuing Education** through online courses in computer science, data science, and machine learning