

ANDREW G. AUSLANDER, CFA, FRM

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SUMMARY

Results focused finance professional with deep experience in bond valuation, risk management and performance analytics. Strong experience in preparing risk versus reward documents for clients incorporating modern portfolio theory. Experienced at reviewing investment and risk guidelines provided by clients and translating them into compliance requirements for monitoring. Strong commercial orientation evidenced by gaining clients when working with business development teams producing services and products that enhance the relationship with clients. Extensive examination experience with Federal Reserve Board, FINRA, and SEC. Proven experience managing and mentoring staff and successfully leading large-scale cross-functional complex initiatives. Held FINRA series 7, 24, and 63 licenses.

RELEVANT SKILLS

Repo and Securities Lending

- Expert in repo trading of emerging market bonds including local currency and US dollar denominated debt
- Responsible for managing customer credit risk, interest rate risk, and funding risk for twelve years

Risk Management / Bond, Loan and Derivative Valuation

- Performed valuation as expert witness for international legal case
- Fourteen years of experience implementing risk metrics, value-at-risk models and stress testing for fixed income, equity, and derivative products at global banks
- Extensive experience setting up risk management metrics such as KRIs and mitigating controls

EXPERIENCE

Agile Financial LLC, New Jersey 2019 - Present

Subject Matter Expert for International Arbitration Case held in London

- Analyze and value financial statements, loan agreements, pledges of collateral and bond prospectus
- Provide credit analysis of entities and valuation of loans and bonds

MUFG Fund Services (USA) LLC, New York, New York 2020 - 2020

- Integrated new entity by ensuring all practices meet MUFG policies and procedures

MUFG Union Bank, New York, New York 2020 - Present

MUFG Securities Americas Inc., New York, New York 2019 - 2020

Management Consultant for Risk Management

- Strengthen risk governance through reviewing and updating risk and compliance policies and procedures across all risk types and entity levels
- Streamline operational, model, market, and liquidity risk management documents

AIG, New York, New York 2017 - 2018

Director, Head of Risk Governance

- Led and managed a team of five professionals which ensured material risks identified through risk assessments are captured in enterprise-wide stress testing scenarios.
- Enhanced governance over interest rate risk assumptions and provided review and challenge for risk identifications to CCAR stress testing scenario design
- Aggregated all risks and processes of the firm for presentations to Board of Directors

ITAÚ PRIVATE BANK, Miami, Florida

2013 – 2016

Risk Officer

- Co-Chair of Credit Risk Committee at \$11 billion private bank that approved \$1 billion of secured lending
- Led Risk & Asset Liability Committee (RALCO) setting limits, Key Risk Indicators (KRI) and controls
- Monitored and managed the risk of Treasury funding and hedging area

ITAÚ USA ASSET MANAGEMENT, New York, New York

2012 – 2016

Risk Officer

- After conducting Third Party Risk Management study, outsourced middle office operations
- Led risk management response to SEC during regulatory examinations
- Led cross functional team to migrate from MSCI Barra to Bloomberg PORT to provide factor analysis and performance attribution for fixed income and equity portfolios
- Monitored portfolios to ensure investment compliance limits

CREDIT SUISSE, New York, New York

2005 – 2012

Director, Risk Management

- Managed the market and liquidity risk management area for fixed income trading desks
- Provided independent risk identification, assessment (interest rate and credit sensitivities, PD, LGD, VaR, and stress tests) and calibrating market risk limits for Latin American bonds, structured loans, and OTC derivatives. Interacted daily with traders and structurers regarding illiquid product hedging, concentrations of risk, and risk capital calculations
- Served as member of Emerging Markets New Product committee which produced over \$200 million
- Produced Key Risk Indicators (KRIs) on risk and revenue and presented to senior managers

GALTERE INTERNATIONAL FUND, New York, New York

2004 – 2005

Portfolio Manager - Global Macro Hedge Fund

- Traded bonds, repo, FX, and commodity futures
- Calculated investment performance and provided performance attribution for investors

Repo / Securities Lending Credit Fixed Income Trader, New York and London

1991 – 2004

Highly successful in developing repo trading desks that were both profitable and met all risk limits. Expert in LIBOR based money market instruments. Negotiated and reviewed hundreds of agreements. Managed customer credit risk, interest rate risk, and funding risk while meeting revenue goals.

- Prudential Securities BNP Paribas ANZ Investment Bank Salomon Brothers

EDUCATION

NEW YORK UNIVERSITY, STERN SCHOOL OF BUSINESS, New York, New York

Advanced Professional Certificate (APC), Finance (Finance MBA Core Curriculum)

RENSSELAER POLYTECHNIC INSTITUTE, Troy, New York

M.S., Computer Science and Information Systems

UNITED STATES MERCHANT MARINE ACADEMY, Kings Point, New York

B.S., Marine Engineering Systems

AFFILIATIONS

Member of Board of Directors of CFA Society of New York

Co-Chair of Value Investing Group at CFA Society of New York

Co-Chair of Nominating Committee at Professional Risk Managers International Association

CFA Institute

Global Association of Risk Professionals