CHRISTIAN SANDBERG

+358 40 743 5858 | christiansandberg.fi | mail@christiansandberg.fi | Updated 2022-04-27

WORK EXPERIENCE

09/2020 –
OP Financial Group, Helsinki: Project Manager
- We build a new customer analytics engine for OP Group based on Teradata and AWS technology
- We help the users of the legacy customer analytics engine to move over to the new and improved solution, and finally we decommission the legacy solution

10/2019 – 09/2020
Infosys, Helsinki: Solution Analyst at major Finnish bank
- Sub-contracted by Infosys to support in building an Enterprise Data Warehouse at a major Finnish bank on a Teradata platform
- Co-ordinated end-to-end development in EDW to provide data for COREP liquidity reporting (Abacus360), using Agile project management methodology
- Contributed to the design of the EDW access layer from ALM and Risk perspective
- Assisted data modelers in building an Integrated Data Layer (IDL) by interpreting business requirements and analysing how source system data represents actual banking products and business processes
- Formulated non-functional requirements towards EDW from liquidity reporting perspective

11/2018 – 07/2019
WiZink, Madrid: Treasury Consultant
- Sub-contracted by WiZink to work as a Subject Matter Expert & Project Co-Lead in the implementation of FIS Ambit Focus for the measurement and reporting of IRRBB & Liquidity Risk
- Risk methodologies: Static EVE, Dynamic NII, and Dynamic Liquidity simulation
- Behavioural modelling of NMIs (credit cards & savings accounts) and prepayments (loans & term deposits)
- Business process design
- Specification of ETL logic for position & market data
- System architecture design and technical process design

03/2015 – 11/2018
BearingPoint, Helsinki & Stockholm: Senior Business Consultant
- IRRBB pre-study and implementation for a major Nordic bank
  - Implementation of FIS Ambit Focus for the measurement and reporting of IRRBB (Interest Rate Risk in the Banking Book)
  - Risk measures: Dynamic NII and Static EVE under multi-curve setup with behavioural modelling of loan prepayments and NMIs
  - IRRBB business process design involving 1st & 2nd Lines of Defence, IT, and other stakeholders
  - System architecture design and process design
- Organized seminars and drove various sales activities within various topics, e.g. interest rate risk measurement, liquidity risk measurement, behavioural modelling, transaction reporting, etc.
- A few short Due Diligence projects
- Performance Manager duties: supporting junior colleagues in their career development

02/2012 – 03/2015
ALM Partners, Helsinki: Risk Analyst
- Outsourced Asset & Liability Management focusing on interest rate risk
- Key account manager of one mid-sized bank and nine savings banks
- Qualitative and quantitative analysis of retail banking product portfolio performance and bond portfolio performance based on risk measures generated by Ambit Focus
- Hedging advisory for bank management team
- New business modelling together with executives of client banks
- Planning and execution of on-site training sessions around ALM topics for management teams and boards
- Business transformation projects in the Savings Bank sector: governance, legal structure design, IT architecture
- Liquidity regulation projects (LCR, NSFR, ALMM)

05/2011 – 12/2011
Nordea Wholesale Banking, Credit Risk Control, Helsinki: Trainee
- Monitored exposures to large counterparties dealing in OTC derivatives
- Designed a structured investment product with exposures to various alternative asset classes

05/2010 – 05/2011
Nordic Investment Bank, Credit Portfolio Unit, Helsinki: Trainee
- Measurement and control of credit risk of the bank's loan portfolio
- Aggregated RAROC reporting and various market risk reports

06/2006 – 06/2007
Military Service: Sub Sergeant
- Served as a Non-Commissioned Officer in a marine commando company

STUDIES

09/2007–01/2013
Hanken School of Economics, Helsinki: Master of Science
- Majored in Finance with minors in Economics and Statistics
- Master's Degree GPA: 84/100
- Bachelor's Degree GPA: 90/100

Master's Thesis: *Net Interest Income and Yield Curve Evolution*
- **Grade:** Very Good (80–89/100)
- Commissioned by ALM Partners (employer at the time) as part of a product development initiative

Bachelor's Thesis: *A Backtest Analysis Comparison of Five Value-at-Risk Models*
- **Grade**: Excellent (90–100/100)

Exchange Semester at Wirtschaftsuniversität Wien, Austria

Extra-Curricular Activities: HankInvest Board Member
- Organized trips and visits to companies, banks and conferences in Helsinki, London and Copenhagen
- Organized Hedge Fund Seminar at Hanken

SKILLS AND COMPETENCES

Software & tools	
Excel, PowerPoint, VBA	Excellent
JIRA & Confluence	Excellent
FIS Ambit Focus	Excellent
SQL (MS, Teradata, etc.)	Advanced
Power BI	Good
MATLAB	Basics
Bloomberg	Basics

Languages	
Swedish	Native
Finnish	Native
English	Fluent
German	Basics
Spanish	Basics (barely)