

STIG KORSNES

CURRENT POSITION

2020 - Rann Rådgivning AS Oslo, Norway
Advisor

- Participant and contributor on the company's range of advisory services.
- Development of software and tools, supporting current services.

EXPERIENCE

2013 - 2020 Nordic Bond Pricing AS Oslo, Norway
Senior Analyst

- Key role in the development of all solutions provided by the company, and participant in all of the operational aspects of the company.
- Team lead for daily valuation of the Norwegian bond market, serving most institutional domestic asset managers as pricing provider.

2011-2013 Bankenes Sikringsfond Oslo, Norway
Research Officer- Tactical Asset Allocation

- Assisted portfolio manager and chief investment officer on a non-cash, allocation mandate.
- Ad hoc analysis of market data, research, and investment strategies.

2009-2011 NBIM Oslo, Norway
Analyst – Quantitative Credit Risk

- Design and implementation of the funds framework for managing and measuring counterparty credit risk.
- Contributor in projects related to measuring and managing the funds credit exposure.

2008-2009 DNB Oslo, Norway
Analyst – Group Finance and Risk Management

- Stress-testing of credit portfolios wrt. regulatory requirements and assessment of capital adequacy.

EDUCATION

2002-2008 University of Oslo (UiO) MS

- Master of Science, Faculty of Mathematics and Informatics, study program in Datamodeling and Analysis.
- Thesis: "Synthetic CDOs - An introduction, evaluation and risk estimation".