SANDRO ZWYSSIG

Financial Markets Expert

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SUMMARY

I am an experienced multi-asset expert with a strong focus on fixed income and financial modelling. My structured and systematic approach has been instrumental in identifying financial opportunities and mitigating financial risks, enabling me to effectively design, conceptualize, and optimize new and existing business projects and processes. Additionally, I excel in deconstructing complex financial topics, making them accessible to both individual clients and larger audiences through clear, concise written and verbal communication.

EXPERIENCE

LGT Private Bank (Switzerland)

Senior Fixed Income Portfolio Manager

07/2022 - present | Zurich

- Managing investment grade, high yield, emerging market and subordinated bonds model portfolios
- Strategy setting/communication within the fixed income space

Annualized 2023 CreditOpps performance of 14.3% in EUR and 15.1% in USD

Security Analysis, Risk Modelling, Stress Testing, Asset Allocation, Portfolio Management, Risk Control, Programming (Python)

Senior Fixed Income Strategist

04/2019 - 06/2022 | Zurich

Credit Analyst

02/2015 - 03/2019 | Zurich

- Bottom-up and top-down risk/reward analysis of European/US Hybrid and High Yield securities with a strong focus on capital intensive sectors
- Lead Analyst for energy commodities, performing scenario analysis and stress tests with Bayesian nets
- Pricing models for complex securities , e.g. contingent convertibles
- Assessing counterparty-risk for the trading department
- Maintenance and development of risk management tools and databases for bond lists and factsheets for the EMEA region
- Write investment ideas on single bonds and broader bond themes implemented with collective vehicle schemes for the House View publication

Average performance of 5% p.a. in USD/EUR for bonds on the High Conviction list

Built-up hybrid bonds capabilities, increasing client holdings from 300mn USD to almost 2bn USD in the EMEA region

Technical Analysis, Client Communication, Risk Modelling, Risk Management, Security Analysis, Bond Fund Analysis and Due Diligence), Programming (R, Access VBA ,SQL)

STRENGTHS

Broad Investment Know-how

Skill-set covering the whole asset management value chain (trading, strategy and portfolio management)

IT & Programming-skills

Adept in manifold software applications and scripting languages with the according experience for successful implementations

Risk Modelling & Management

Building pricing and risk models for single securities, portfolios and asset-classes

Writing/Communication

Creating and writing publications in English and German including presentations to a broader audience of client advisors

Passionate Learner

Various professional designations and certifications and passionate life-long learner

EDUCATION

Doctor of Business Administration

Middlesex University London

02/2016 - 06/2023 | Zurich

Asset Allocation, Portfolio Optimization, Bank Capital Structure, Wavelet Analysis, Bayesian Nets

Master of Arts in Quantitative Economics and Finance

University of St. Gallen (HSG)

10/2004 - 07/2006 | St. Gallen

Asset Pricing, Credit Migration Modelling

EXPERIENCE

Bank Julius Baer & Co. Ltd.

Fixed Income Investment Specialist

06/2013 - 01/2015 Zurich

Write investment ideas and provide investment consulting for fixed income markets and do risk monitoring of the department's offering

Covered new bond issues with a programmed tool, delivering 60-80 client-ready publications p.a.

Investment Writing/Consulting, Risk Control, Programming

Eawag (ETH Institute)

Software/Database Developer

07/2012 - 05/2013 Lucerne

Built-up a Research SQL-database for Project Lac and developing Access-based front-end tools for data management increasing operational efficiency substantially for all stakeholders

Programming (Access VBA ,SQL)

UBS Global Asset Management AG

Multi-Asset Portfolio Manager

05/2007 - 06/2011 Zurich

- Full responsibility of fund of fund mandates and USD bond investments (BBB- and above) for all mandates (>50bn USD AuM)
- Credit analysis and trading (no defaults during GFC and later)
- Programming tools to increase efficiency substantially (Cash management, duration management, pre-trading analysis)

Lipper Fund Award 2009: UBS (CH) STRATEGY FUND - YIELD (USD)

Security Analysis, Risk Modelling, Asset Allocation, Portfolio Management, Risk Control, Programming (Excel VBA), Client Communication,

UBS Investment Bank AG

Economic Research Intern

08/2006 - 11/2006 Opfikon

Introduced a global interest rate model with the Nelson-Siegel approach with stochastic factor sensitivities for trader and sales

Model performance improved longer-term

Bayesian state-space modelling, Interest rate modelling

Ernst & Young AG

Assistant

01/2005 - 07/2006 Zurich

Developed an internal education toolbox as a preparation for the official auditor examinations

TECHNOLOGIES

Python | R | VBA for Excel | SQL | MatLab | VBA for Access | Microsoft SQL Server | Access | EViews | Bloomberg (BQL/BQNT) | Datastream | Avaloq

CERTIFICATES

Chartered Financial Analyst (CFA)

Financial Risk Manager (FRM)

Chartered Alternative Investment Analyst (CAIA)

Professional Risk Manager (PRM)

Certified Financial Technician (CFTe)

Energy Risk Professional (ERP)

CFA Institute Certificate in ESG Investing

Advanced Language Certificates

edX Verified Certificate (Python)

LANGUAGES

German Native

English Proficient

Spanish Advanced

French Intermediate

PASSIONS

Ving Tsun

Calisthenics

Chess