Curriculum Vitae
Dr. Christian Schmaltz

born :	August, 13 1974, Schwerin
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Professional Experience

• Fellow, True North Institute	7/2011 - …
• Risk Management Consultant, True North Partners, Consultant	6/2010 - 6/2011
• Risk Management Consultant, KDB Krall Demmel Baumgarten GmbH	2008 - 5/2010
• Industry Projects during PhD: Stress Testing (HSH Nordbank), CDS-Spreads (Commerzbank) Loan Committments (HSH Nordbank)	 2006 2007 2007
• Risk Management Consultant, Deloitte, Düsseldorf Projects : IAS Macro Hedge Accounting, Rating Validation, Derivative Pricing	2004 - 2005

Academics

• Assistant Professor for Finance, Aarhus School of Business, Denmark	8/2011 - …
• PhD, Frankfurt School of Finance & Management, Title: « Liquidity Management of Banks »	2005 - 2008
• Industrial Engineering, Technical University of Karlsruhe (TH),	1997 - 2003
• Master in Economics (DEA Macroéconomie, Paris I)	2001 - 2002
• Bachelor in Economics (Maîtrise en Sciences Economiques, Paris I)	2000 - 2001

Publications

• Heidorn, T., Schmaltz, C., Schröter, D., 2011. Auswirkungen der neuen Basel-III-Kennzahlen auf die Liquiditätssteuerung: Liquidity Coverage Ratio, ZfgK 67(8) pp. 397-402.	2011
• Heidorn, T., Schmaltz, C., Schröter, D., 2011. Auswirkungen der neuen Basel-III-Kennzahlen auf die Liquiditätssteuerung: Net Stable Funding Ratio, ZfgK (8) pp. 1-6.	2011
• The new regulatory requirements under Basel III(with Thomas Heidorn, Daniel Engelage), ZfgK, 17/ 2010	2010
• Internal Liquidity Transfer Prices (in German), Joint work with Thomas Heidorn, ZfgK, 3/ 2010, pp. 140-144	2010
• « A Quantitative Liquidity Model for Banks », Gabler, Wiesbaden	2009
• The New Sound Principles for Liquidity	

Management (in German) 2009
Joint work with Thomas Heidorn, ZfgK, 3/ 2009, pp. 112-117

- Article : Schmaltz/ Heidorn
  Liquidity Modelling of Loan Committments: Term Facilites and Revolver (in German). 2008
  In: Zeitschrift für das gesamte Kreditwesen
- Article in Book : Schmaltz/ Heidorn
  New Developments in Liquidity Management (in German), in: Bartetzky, Peter; Walter Gruber; Carsten S. Wehn (Ed.): Handbook Liquidity Risk, Stuttgart: Schaeffer-Poeschel, 2008, S. 141-170 2008

Working Papers

- Schmaltz/ Pokutta : Optimal Centralisation of Liquidity Management, Journal of Banking&Finance 2009
- Market Liquidity: An Introduction for Practitioners, joint work with Christian Schäffler, Working Paper Series of Frankfurt School of Finance & Management, No. 134 2009
- Almer/ Heidorn/ Schmaltz 2008
  The Dynamics of Short- and Long-term CDS-spreads in Banks. Frankfurt School of Finance & Management, Working Paper, No 95

Teaching

- MBA in Finance, Moskau, Finance Academy : Module « Liquidity Management » 2008 - …
- Master Course, Frankfurt School of Finance and Management : « Bank Controlling » 2009 - …
- Undergraduate Course, Frankfurt School of Finance and Management: « Financial Mathematics » 2006 - …
- Freelance Seminars
  Treasury Management 2005 - 2008
  Interest Rate Models and Products

Languages

- German (native)
- French (fluent)
- English (fluent)
- Spanish (advanced)

Hobbies

- Sports, Travelling, Politics