

Senior Data Security Engineer

HQ Copenhagen, Denmark

Join Saxo's Enterprise Identity & Data Security (EIDS) team and play a pivotal role in protecting the bank's most valuable asset it's data.

About the role

In this role, you will design and implement advanced data protection controls across modern security platforms, with a strong focus on Information and Data protection/security Solution. You will translate complex regulatory and data risk requirements into scalable, effective technical controls that safeguard sensitive information and strengthen Saxo's security posture.

This is a unique opportunity to contribute to Saxo's broader agenda around security, governance, and operational resilience within a highly regulated financial environment, working closely with stakeholders across technology, compliance, and the business.

Your responsibilities

As a Senior Data Security Engineer, you will:

- Design and implement data protection controls within Information and Data protection/security Solution (DLP, Information Protection, Insider Risk Management)
- Translate data security risks and regulatory requirements into robust, enforceable technical solutions

- Lead and support the rollout and optimisation of Insider Risk Management and user activity monitoring tools.
- Drive data discovery, classification, and visibility across structured and unstructured data environments
- Monitor, tune, and continuously improve the effectiveness of data protection policies and controls
- Perform Security measure risk assessments for structured data sources e.g. business applications and services to comply with compliance regulations.
- Work on information and data security risk issues for data minimization, access controls, segregation of duties.
- Collaborate with security, compliance, and business stakeholders to mitigate data risks and strengthen governance frameworks

Your profile

We are looking for a proactive and technically strong professional who can balance risk, regulation, and real-world implementation:

- 7–10 years of experience in data security or information security engineering
- Hands-on expertise with Microsoft Purview (DLP, labelling, Insider Risk), is an advantage
- Strong understanding of data protection risks, insider threats, and mitigation strategies
- Experience working in regulated environments (financial services is an advantage)
- Solid knowledge of Microsoft 365, Azure, and enterprise security tooling
- Experience with automation or scripting (e.g. PowerShell, APIs) is a plus

We get curious people invested in the world

When you work at Saxo, you become a Saxonian and part of a purpose-driven organisation, where good ideas are always taken seriously, and where you can make a true impact. We are invested in your development, and you can expect a robust career from day one when you join Saxo – no matter which role you take on.

You will join 2,500 other ambitious colleagues across 11 countries and become part of an international organisation. Working in Saxo, you will get to meet colleagues from many different cultures and backgrounds, and you should know that we value diversity and inclusion and see it as a genuine source of strength to drive growth, foster innovation and position us for long-term success.

We encourage an open feedback culture and supportive team environments enabling employees to grow and fulfil their career aspirations.

When you bring passion, curiosity, drive and team spirit, your learning journey will be dynamic and your career opportunities in Saxo will be immense.

At Saxo we don’t just offer a job – we offer an opportunity to invest in your future!

How to apply :

Click here to create an account and upload your resume and a short motivation. We look forward to getting to know you better!

Saxo Bank
Hellerup, 2900 Hellerup
www.home.saxo

Ansøgningsfrist
Løbende jobsamtaler
Senior Data Security Engineer

Kontaktperson