Pierre-Ange **Oliva**

Financial Engineer · Risk Management · Data Enthusiast

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Summary

Senior xVA market & model risk analyst within RISK Global Markets at BNP Paribas. xVA refers to the collection of valuation adjustments, known as CVA, FVA, DVA & ColVA.

Tech geek who also enjoys working with data, programming in R, and learning new technologies. Currently getting familiar with machine learning techniques.

Work Experience

BNP Paribas — *London, UK*

xVA Market & Model Risk — *May 2014 - PRESENT*

- Lead Analyst on FVA: Daily risk analysis, stress testing, limit reporting, and Prudent Value methodology owner.
- Lead Analyst on DVA: DVA computation and reporting to the entire BNP Paribas Group. Main point of contact in RISK.
- Major contributor to the validation of a new xVA calculation library to become the official system for accounting xVA at BNP Paribas. This included an end-to-end model validation & set-up of a new governance.
- Lead R Developer: Initiated the creation of an open-source collection of R packages to enhance the analysis, reporting, and visualisation of the market, counterparty, and model risks within the RISK department. Now reached ~70 users and contributors.
- Created a Standardised Risk Monitoring Platform to allow for enhanced cross-teams analysis tools to be developed by the users, for the users. Technology used was R Shiny, with basic Javascript and D3.js.

BNP Paribas — *London, UK*

Credit Exotics Market Risk — *Nov. 2012 - May 2014*

- Responsible for the daily risk analysis & limit reporting of the Credit business line. Products were mainly CDO, Index Tranches, NTD Baskets, Index Options, CDS Single-Names & Hybrids.
- Major contributor to the set-up of new market risk limits and annual review of the existing ones.
- Lead contributor to the set-up of the Prudent Value and Reserve of Index Options products.
- Partaker in various EBA and ECB regulatory exercises for the Credit business line: VaR/IRC/CRM.

BNP Paribas — *Paris, France*

Quantitative Analyst - Resources and Portfolio Management — *Apr. 2012 - Nov. 2012*

- RPM was a department responsible for the optimisation of the capital consumption by the loans portfolio within CIB.
- Major contributor and maintainer of a variety of Excel-based tools used by the RPM department for capital optimisation.
- Priced corporate loans based on deal margin, amortization profile, liquidity costs and capital savings for the purpose of re-selling them into the secondary market.

Education

ISAE SupAéro — *Toulouse, France*

M.Sc. Aeronautics Engineering — *Sep. 2009 - Nov. 2012*

- The French graduate School of Aerospace Engineering, in the top 5 of France's elite very competitive scientific universities (in the *Grandes Ecoles* system).

Lycée La Martinière Monplaisir — *Lyon, France*

Classes Préparatoires — *Sep. 2007 - Sep. 2009*

- PCSI, PC* - Majoring in Physics, Mathematics & Chemistry.
- Undergraduate studies in a national preparatory program for entrance into French state-run graduate schools of Engineering.

Lycée La Martinière Monplaisir — *Lyon, France*

Baccalauréat S — *2007*

- With distinction. Majoring in Mathematics and Physics.

Skills

Programming	R (Expert), Python, C#, LaTeX
Languages	English, French
Sport	Badminton: 2005 Gold Medal in the U18 French Cup (Team), Cycling, Running