# Pierre-Ange **Oliva**

Financial Engineer · Risk Management · Data Enthusiast

## Summary

Quantitative risk manager, with experience in market risk (Credit Exotics and xVA), counterparty risk and model risk.
Tech geek who enjoys working with data, programming, and learning new technologies.

## Work Experience

**Goldman Sachs** — *London, UK*

Market Risk & Capital Quantification - Associate — *Mar. 2018 - Present*

- Daily analysis of Credit Correlation, Credit Origination and Special Situations Group (SSG) risk and capital metrics, ensuring the various measures operate in line with model intent. Frequent interactions with market risk modelers, technology, trading to understand and explain the results of calculations.
- Helped develop & maintain feature enumeration tools to interpret risk and capital metrics, at varying levels of aggregation across the Firm.
- Assessed and reported the materiality of RNIV (Risk Not In VaR) risk factors on a monthly basis.

**BNP Paribas** — *London, UK*

xVA Market & Model Risk — *May 2014 - Mar. 2018*

- Lead Analyst on FVA: Daily risk analysis, stress testing, limit reporting, and Prudent Value methodology.
- 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 and maintenance 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. 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. This application won a RISK Innovation Award.

**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*

Resources and Portfolio Management - Quantitative Analyst — *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