ARNAU FERNÁNDEZ OLIVARES

EDUCATION

MASTER DEGREE IN FINANCE (CUNEF) Madrid. 2017-2018

Financial Institutions and Risk Management
Stay at London School of Economics – February 18

BACHELOR DEGREE IN BUSINESS ADMINISTRATION AND MANAGEMENT

University of Barcelona. 2010 – 2015
Erasmus.Program at Otto Friedrich Bamberg University. Germany 2013-2014
Others: Financial Markets Training – (London)

WORK EXPERIENCE

BANC SABADELL (Liquidity/Balance Risk Management) (dec 2018 - present)

LCR/NSFR estimation, analysis and control according to entity requirements.
Collaborating with many stakeholders including Markets, Treasury & Asset Liability Management.
Improving the understanding of the drivers and dynamics of liquidity metrics and helping to optimize strategies to ensure competitiveness and attractive offerings to our customers
Monitoring and reporting liquidity positions, balance sheet variances and funding
Participation on several projects including regulatory submissions such as Recovery & Resolution, ILAAP (Internal Liquidity Adequacy Assessment Process), among others.
Funding strategies and liquidity management through normal and stress market environments.
Assist with regulatory/supervisory requests regarding liquidity risk (ECB and BdE) Perform governance activities related to Liquidity Risk Policies and Procedures, including firmwide policie and liquidity related governance items.
Prepare materials for committees, meetings to keep senior management up-to-date on key risk topics.

BANCO SANTANDER (apr 2017- nov 2018)- Analyst

Liquidity, Market and Structural Risk
Data analysis - Portfolio Monitoring- VaR - FX reports.
Coverage review and quantification of the economic impact in P & L and Stress test
Management of Temporary and Permanent Coverage ratios

ROYAL LONDON ASSET MANAGEMENT – LUXOFT GROUP (apr 17 – sep 17 - London) - Analyst

Murex FO Support
Murex implementation patch (3.1.36.15 to 3.1.36.21)
Simulation views, VaR, MLC, Interfaces.
QA Testing and support to RLAM Traders.

ACCENTURE (Sep. 15 - Oct 16. – Barcelona)- Analyst

Murex analystProject implementation: Planning of all phases of the Project - Coordination of IT teams and users in the implementation of the new interface. Development and validation of functional and technical documentation. Support team for FO / BO users at Banco de Sabadell.

LANGUAGES

English: - C1 IELTS
French: A1 Level
Catalán: Native (Mother tongue)
Spanish: Native (Mother tongue)

COMPUTER SKILLS

Microsoft Office (Word, Excel y Power Point).
R (statistic analysis) – MSc course in Quantitative Finance
SQL Server Database Querying (Microsoft SQL server) - PTR Academy Reading (London)
@Risk -Risk Modelling
Linux Fundamentals (basics of working in a UNIX or Linux environment) - PTR Academy Reading (London)
Bloomberg (BMC)
CFA Candidate Level 1