



Orval Muller

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EXPERIENCE

06/2015 – present

VALUATION CONTROLLER GLOBAL VALUATION GROUP

Dallas, TX

- Providing regular reports as well as ad-hoc analysis to Finance, Senior GVG and Desk Management
- Managing relationships with, and the migration of work to GVG Mumbai
- Continuous Process Improvement
- Prudent Valuation; enhancing and developing further the prudential valuation methodologies
- Ensuring model control, applying model limitations to the portfolio via Fair Value Adjustments
- Providing independent Price Verification of the European Rates Trading portfolios
- Ensuring continuous Process Improvement

11/2008 – 12/2014

RATES VALUATION CONTROLLER

Detroit, MI

- Supporting Change and Continuous Improvement
- Includes Escalation of Issues and Audit Points, identification of Control Improvement Points and Incidents and SOX documentation and testing
- Member of a team responsible for valuation control reviews and consultation. This core function includes Market Data Rejection review, Overrides, Aging Inventory Analysis, Stale Marks review, Compliance with VRG (Valuation Risk Group) policy, and Analysis of Disputed Marks. Responsible for execution of control review and analysis tasks, ensuring data integrity and completeness. Responsible for compliance with firm's valuation policies and standards
- Demonstrate commercial awareness and control when dealing with the business
- Identify process improvement opportunities to gain efficiency and to reduce manual spread sheet controls. Support testing of new processes and procedures
- Control Reporting
- Member of a team responsible for valuation governance and execution. Valuation governance & execution include functions such as independent price verification (IPV), Valuation Adjustment, Model Validation, Spreadsheet Controls, Fair Value Leveling & related Disclosures (Pru Val/ASU), Valuation Analysis and reporting. Responsible for execution of tasks, ensuring data integrity and completeness. Responsible for compliance with firm's valuation policies and standards

11/2004 – 06/2008

VALUATION CONTROLLER

Houston, TX

- Calculation and review of valuation uncertainty under IFRS and Prudential Valuations including refining exiting methods
- Perform various month end IPV reporting as well as producing governance meeting materials
- Testing of Exotics model calibration effectiveness – evaluation and reporting of calibration differences across the existing portfolio
- Developing and carrying out price testing methodologies for both FX Local Markets products
- Assisting the trading desk to maintain model calibration in-line with the market
- Support to development and implementation of Prudential Valuation calculations and reporting, taking into consideration EBA and PRA guidance
- Ongoing production of monthly Prudent Valuation capital deduction and quarterly reporting to the PRA

EDUCATION

VIRGINIA COMMONWEALTH UNIVERSITY

Bachelor's Degree in
Finance

SKILLS

- Experience of working on longer term strategic projects and a demonstrable ability to balance short and long term deliverables
- Strong product knowledge across financial instruments with expertise in either credit or rates. Ability to learn products within other asset classes
- Excellent planning & organising skills, and self-motivated individual able to learn quickly and work independently
- Good knowledge of Excel. VBA and database experience is desirable
- Highly numerate with excellent knowledge of fixed income products
- The ability to develop strong internal client relationships
- Strong analytical / quantitative skills and should have the ability to challenge the valuation methodologies proposed by the Business Unit

- A good understanding of basic interest rate products like bonds, swaps, swaptions, caps & floors is necessary
- Derivatives knowledge/experience highly beneficial
- Able to develop strong working relationships with a broad range of stakeholders