

Mr Diomides Mavroyiannis  
Telephone: +336 95 66 98 09  
Email: dmavroyiannis8@gmail.com

**Morgan Stanley**

**Sunday, 16 January 2022**

To whom it may concern,

It is with great pleasure and dignity that I permit myself to submit my application for your consideration at Morgan Stanley for the role of XVA Quantitative Analyst.

Currently, I am a financial advisor in corporate reporting and financial analysis in ExxonMobil. As the European FOREX subject matter expert, it is my function to forecast the effects of monthly FOREX fluctuations on Earnings per segmentation. The role also involves aggregating and analysing data for all the downstream UK and Nordic refineries, I advise on capacity utilization every month through formal presentations to management. Finally, I compile a list of all business transactions which exceed a certain monetary threshold for further analysis.

In case there is doubt about my statistical aptitude allow me to elaborate on my qualifications. I have received formal econometrics education during my MSc in Finance at Durham, which included a heavy emphasis on time-series analysis, up to GARCH and Vector auto regressive modelling, which I then applied for my dissertation. Following up on this, I learned econometrics with a heavier emphasis of the Method of Moments in my MSc in the university of Edinburgh. This knowledge was then further deepened by my published work on Ergodic theory in economics published in 'Decision Analyses' a few months ago which uses Geometric Brownian motion as dynamic to infer discount rates.

Further enriching my quantitative background, I have learned to apply all of the above using programming techniques. This term I am the module leader in Econometrics at the Milestone institute where teach students how to apply statistical analysis in Python and R. Apart from implementing my whole thesis on python, I have also attended a number of technical training curriculums such as the New England Complex Systems institute where I learned to simulate dynamic network games. These experiences have helped me improve not only my programming skills but also my ability to communicate complex ideas.

On a personal level, due to having lived and worked in numerous countries, I am highly adaptive to my environment and do in integrating myself into local cultures. Due to this I am usually a quick problem solver and am able to understand people's motivations and desires in order to find interpersonally satisfying conclusions problems or conflicts.

My experience so far has been both fruitful and rewarding but I am still eager for more challenges and responsibility. In return, I offer you my loyalty, my integrity and my experience.

Please find my CV attached and do not hesitate to contact me should you inquire further information.

Yours faithfully, Mr Diomides Mavroyiannis