Dorian LABRY

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EDUCATION

2015-2018 **ECOLE SUPERIEURE D'INGENIEURS LEONARD DE VINCI (ESILV)**

MSc in Financial Engineering – specialized in financial market   Paris, France

Relevant coursework: *Advanced Fixed Income with Bloomberg, Liquidity Risk, Stochastic calculus, Local volatility and Dupire formula, machine learning (linear regression, principal components analysis, ...), data structure management (SQL) and data structure algorithms.*

Project: *Creation of a trading platform using VBA, Calibration of the SABR model with C# and WPF, options pricing (B&S, binomial model)*

EXPERIENCE

Sept 18-Present **Market Risk and Trading Analyst – SG Americas**   New York, New York

Production and certification of consolidated metrics on FIC perimeter - Full time position

- Production/Validation of daily STT, SVAR, VAR and Pnl on FICC
- Maintenance/automating of existing VBA macro for Pnl/Risk purposes
- Use of API with Python to automate and display report on new tools (Power BI/web application)
- Management and automation of API query on Power BI through power query and M langague
- Creation of new tools and new processes using python
- Contact point between front office and other departments

Jan 18-Jul18 **Market Risk Analyst – SG CIB**

Real-time risk monitoring and reporting to Front Office management   Paris, France

- Calculation of PnL impacts and real time risk analysis
- Development of VBA tools to improve the monitoring of risks and PnL
- Daily analysis of variations in consolidated risk metrics (Rates, Credit, Cross-currency basis, FX) for FIC worldwide
- Monitoring of breach limit.
- Analysis of "special request" from trading

Sept 17-Fev 18 **STARTUP CREATION - FASTEACH**   Paris, France

(6 months)   Fasteach is mobile application serving as a support for communication and organization between Teachers and students

- Method of design thinking
- Business model Canvas
- Interacting with potential clients, understanding their needs and receiving feedbacks.

Sept 16-Mar 17 **VEOLIA RESEARCH AND INOVATION (VERI)**   Courbevoie, France

(7 months)   Veolia has developed a treadmill to sort incoming waste streams.
Our goal was to evaluate the feasibility of waste sorting by image processing

- Project manager of a team of 4 people, managed meeting, assigned missions
- Implemented a pre-trained convolutional neural network for image processing Using C++ and python (library Caffe, implement convolutional neural network on C++)
- Analyzed the algorithm's performance on confidential data provided by Veolia (~100 images)

LANGUAGE & SKILLS

- English TOEIC 805, French (Mother tong)
- C++, C#, VBA Excel, Python
- Bloomberg BMC certification (Bloomberg Market Concept), Reuters

ACTIVITIES & INTEREST

- Traveling and sports
- Trading in the forex market