

# Nicolas DABREO

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GITHUB: <https://github.com/dabsy>  
WEBSITE: <https://dabreo.dev/>

## SKILLS

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| Computer Languages | Prolog, Haskell, AWK, Erlang, Scheme, ML |
| Protocols & APIs   | XML, JSON, SOAP, REST                    |
| Databases          | MySQL, PostgreSQL, Microsoft SQL         |
| Tools              | SVN, Vim, Emacs                          |

## WORK EXPERIENCE

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| Current<br>JAN 2009 | Trader at ENOI s.p.a., Milan<br><i>Physical Natural Gas Trading</i><br>Provided analysis of spreads, in particular time and location spreads, with emphasis on trading opportunities on the curve, also taking into account the availability of storage facilities. Became familiar with logistic implications of physical gas trading and developed knowledge of continental virtual hubs for gas exchange. |
| JUL-OCT 2008        | 1 <sup>st</sup> year Analyst at LEHMAN BROTHERS, London<br><i>Commodities Structured Trading</i><br>Developed spreadsheets for risk analysis on exotic derivatives on a wide array of commodities ( <i>ags, oils, precious and base metals</i> ), managed blotter and secondary trades on structured notes, liaised with Middle Office, Sales and Structuring for bookkeeping.                               |
| SUMMER 2007         | Summer Intern at LEHMAN BROTHERS, <i>Capital Markets</i><br>Received pre-placed offer from the Exotics Trading Desk as a result of very positive review. Rated " <i>truly distinctive</i> " for Analytical Skills and Teamwork.  |

## EDUCATION

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| JULY 2008 | Master of Science in FINANCE, <b>Bocconi University</b> , Milan<br>110/110 <i>summa cum laude</i> — Major: Quantitative Finance<br>Thesis: "Sublinear and Locally Sublinear Prices" — Advisor: Prof. Erio CASTAGNOLI<br>GPA: 28.61/30 |
| JULY 2006 | Undergraduate Degree in LAW and BUSINESS ADMINISTRATION<br>110/110 <i>summa cum laude</i> , <b>Bocconi University</b> , Milan<br>Thesis: "Portfolio Strategies with Target Prices" — Advisor: Stefano BONINI<br>GPA: 29.85/30         |
| FALL 2005 | Exchange Semester at <b>University of Southern California</b> , Los Angeles<br>GPA: 3.875/4   |
| JULY 2003 | <b>Liceo Classico "E. Duni"</b> , Matera — Final Grade: 100/100   |

## INTERESTS AND ACTIVITIES

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Technology, Open-Source, Programming  
Paradoxes in Decision Making, Psychoanalysis, Behavioural Finance  
Football, Travelling