

DIMITRIOS SARATZIS

+ 44 7908 524500 • dimitrios.saratzis@gmail.com • London • United Kingdom

I am an experienced energy analyst and modeller with very strong quantitative and analytical skills and a diverse background on Power Engineering, Power and Gas Markets, and Energy Trading and Risk Management. I am results driven, goal oriented and very dedicated as proven by my strong professional performance and by my excellent academic background. I always try to achieve the highest performance having been evaluated at the top 2% of Thomson Reuter's Commodities Research and Forecast team for far exceeding my annual goals. I graduated top of my class while studying for the MSc in Energy, Trade and Finance at Cass Business School and at top 10% while studying for the MEng in Electrical and Computer Engineering at Aristotle University of Thessaloniki.

Professional Experience

Thomson Reuters Corporation **London, UK**
Senior Energy Analyst and Modeller 01/2016-current

Natural Gas Analytics - Research and Forecast - Point Carbon

- Evaluated at the top 2% of the Research and Forecast team for far exceeding my annual goals
- Daily analysis before market opening assessing the impact of fundamentals and external factors on the wholesale European gas markets
- Building and maintaining demand and supply forecasting models; an example is the German Gas consumption model using a maximum-likelihood method
- Daily interaction with traders regarding changes on the fundamentals of European Gas markets
- Global LNG markets analysis and assessment of the impact on European gas markets
- Accessed the gas-for-power potential in the UK, German, and Austrian energy markets
- Built a North West Europe dynamic gas balance and examined the sensitivity of storage stock levels in supply and demand changes

Bloomberg L.P. **London, UK**
Earnings Estimates Analyst 09/2015-12/2015

- Responsible for a portfolio of 150 companies
- Identify the appropriate measures comparable to the consensus of the estimates for the gross margin, EBITDA, EBIT and Profit before Tax

MSCI Inc. (formerly Morgan Stanley Capital International) **London, UK**
Master Thesis Intern 07/2015-09/2015

- I worked as an intern at MSCI's New Product Research Division with responsibilities that included:
- Thorough research on the commodity indices and their respective generations
- Analysis of the composition of MSCI's equity indices relating to three broad commodity categories; Energy, Metals and Mining and Agriculture and Food-Chain indices
- Developing a portfolio of MSCI's indices that tracks the S&P GSCI commodity index allowing equity market investors to invest in the commodity market without direct exposure to commodities
- Developing optimal portfolios of MSCI's equity indices in a dynamic variance covariance setting
- Risk analysis of the aforementioned portfolios

Pindos Energy S.A. **Ioannina, GR**
Electrical Engineer (Contracted) 05/2014-09/2014

- Performed a market analysis for the renewable energy guarantees of origin scheme and provided insights on the timing and the ways for the company to enter the market. This helped the company generate additional revenue.
- Investigated ways of reducing the impact of natural phenomena at the daily operation of the power plants and as a result initiated the usage of specific tools and components to reduce the effects of heavy rains and raising plants.
- Monitored the operation of the hydropower plants and photovoltaic parks that are operated by the company, through the daily analysis of all the signals received from measurement devices at the plants
- Supported the team of engineers responsible for the yearly maintenance of the power plants
- Examined and refitted the hydraulics of the plants
- Inspected the sensors at various systems of the plants

Education

Cass Business School, City University **London, UK**
MSc. In Energy, Trade and Finance – Grade: Distinction, Top of the department 09/2014-09/2015

- Focused on Energy Economics, Energy Risk Management, Energy and Financial Derivatives, Power and Gas trading
- Master Thesis: "Stock Market Indices: The case for Commodities"
 - Developed a portfolio of MSCI equity indices that track the S&P GSCI index
 - Used multivariate GARCH models to forecast the volatility of MSCI equity indices
 - Tested the out-of-sample performance of optimal portfolios including MSCI equity indices in a dynamic variance-covariance setting
 - Analysed the risk and return characteristics of the portfolios

- MBA-level, one month duration course on the concepts and models underlying the modern analysis and pricing of financial derivatives
- Focused on stochastic calculus, options pricing, volatility modelling (including stochastic volatility, local volatility and volatility derivatives)

Aristotle University of Thessaloniki

Thessaloniki, GR

MEng in Electrical and Computer Engineering – GPA: 7.72/10 –2.1, Top 10%

09/2007-04/2014

- Specialized in Power Markets and Power Economics
- Diploma Thesis: “Power Flow Optimization in Insular Power Systems”
 - My thesis was part of a project for the automation of Crete’s island (largest and most populous Greek island) Power System supported by the Independent Power Transmission Operator (IPTO)
 - Updated IPTO’s database on Crete’s Power System
 - Analysed Crete’s island Power System using all the signals received through the Supervisory Control and Data Acquisition (SCADA) system, matching them with the respective Power Station blueprints
 - Developed a power flow optimization model using a cost minimization objective function

1st Lyceum of Panorama

Thessaloniki, GR

Unified Lykeio Apolityrio – GPA 19/20, Top of my school

09/2003-06/2006

- Graduated with highest honours
- Received award for achieving the highest grade in school for the University entry exams and the second highest grade nationally for the Engineering Studies

Awards & Distinctions

Evaluated at the top 2% of the Thomson Reuter’s Commodities Research and Forecast team	London, UK, 03/2017
Channoil Cass Prize Winner - Graduated top of the “ <i>Costas Grammenos Centre for Shipping, Trade and Finance</i> ” department	London, UK, 01/2016
Beta Gamma Sigma Society - Honours academic achievement in the study of business – Top of my class	London, UK, 11/2015
Finalist in Business Plan Competition organised by Moore Stephens	London, UK, 06/2015
1 st place in Oil and Petrochemicals Trading Competition organised by Channoil Consulting	London, UK, 04/2015
1 st place in the “Photoday 5” national photography competition organised by Stereosis Photography	Thessaloniki, GR, 2011
2 nd place in University national entry exams in the Engineering School awarded by Ministry of Education	Thessaloniki, GR, 2007
“The big moment of Education” by Eurobank S.A. for excellent academic performance (1000 € scholarship)	Thessaloniki, GR, 2007

Language & IT Skills

Languages:

Greek (Native), English (Fluent)

IT skills:

Advanced user of Matlab – Microsoft Office Suite

Worked in the past with various industry specific software like GAMS and programming languages like C and C++; Currently learning R

Further Education& Certifications

Gas Market and Trading – ICE	London, UK, 04/2017
Bloomberg Essentials Certificate	London, UK, 06/2015
Economics of Money and Banking - Columbia University	Online Course 05/2014-09/2014
Financing and Investing in Infrastructure - Universita Bocconi	Online Course 06/2014-07/2014
Financial Engineering and Risk Management - Columbia University	Online Course 10/2013-12/2013
Diploma in Photography - Stereosis Photography	Thessaloniki, GR 02/2008-11/2010

Leisure Activities

Photography: I have been awarded with a Photography diploma and in the past was an active member of “Stereosis Photography”, where I participated in various activities like exhibitions, contests, and voluntary work. I had also set up my own dark room and sold film photographs captured, developed and processed manually. I now shoot digital photographs in my free time.

Sports: I particularly enjoy playing Squash, Tennis and Skiing (Advanced Level)