Naïm LEHBIBEN

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Github ⋄ LinkedIn

EDUCATION

Paris Dauphine University - PSL 2023 - 2025
MSc in Quantitative Finance

Relevant courses: Stochastic Calculus, Derivatives, Econometrics, Quantitative Portfolio Management, Structured Product in Python, Object-oriented programming (Python, VBA).

Sorbonne University 2018 - 2021
BSc in Economics

Bachelor in economics and intensive preparation for the highly competitive national entrance exams in economics to **Ecole Normale Supérieure Paris Saclay** (ex Cachan D2) at Turgot High School.

PROFESSIONAL EXPERIENCE

Crédit Agricole Corporate & Investment Banking Oct 2024 - March 2025
European Government Bonds Trader - Off-Cycle Intern *Paris, France*

· Designed a dashboard to calculate the short terme hedge in euribor future along the 0-2Y.
· Developed a live dashboard to monitor d2d and d2c flows using Python and Plotly and kdb+.
· Developed a live RV bond dashboard to help core trader identify trading opportunities (YY Ester, Cost of Carry, ZScore Spread Zspread).

Societé Générale Corporate & Investment Banking Sept 2022 - March 2023
Cross Asset Structured Product Sales - Off-Cycle Intern *Paris, France*

· Priced vanilla & structured products (Steepner, Reverse Convertible, Athena & Phoenix Autocall).
· Developed and improved automated reporting tools for the team.
· Drafted a monthly newsletter on the economy, FX and rates markets.

Banque de France - Financial Stability Department May 2022 - Aug 2022
Data Scientist - Intern *Paris, France*

· Developed and automatized a financial risk analysis dashboard in Python using Streamlit and Plotly.

ACADEMIC PROJECTS

Bloomberg API - Volatility timing under a low volatility strategy: an application to the US stock market using BLPAPI.

Quantitative Portfolio Management - Research paper replication: Wavelet thresholding for commodities forward curve modelling.

Structured Products - Fixed income, derivatives and structured products pricing API.

LEADERSHIP AND ACTIVITIES

SEO London: Networked with top tier institutions reps: Bank of America, Goldman Sachs, Bloomberg, BNP Paribas.

ZUPdeCO: Underprivileged background secondary school student online weekly tutoring.

Student job: Bartender at Perchoir Group (Night shifts from 8pm to 4am).

Sports: Fitness practice at amateur level.

LANGUAGE AND IT SKILLS

French: Native **English:** Fluent **Spanish:** Notions
IT Skills: Python (Advanced), Excel (Advanced), BLAPI (Advanced) ,VBA, Git , SQL.