

# Naïm LEHBIBEN

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[Github](#) [◇ LinkedIn](#)

## EDUCATION

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### Paris Dauphine University - PSL

2023 - 2025

*MSc in Financial Engineering - Major in Quantitative Finance (272)*

Relevant courses: Stochastic Calculus, Derivatives, Econometrics, Quantitative Portfolio Management, Structured Product in Python, Commodities Strategies, OOP (Python, VBA, Matlab).

### Sorbonne University

2018 - 2022

*BSc in Economics*

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

## PROFESSIONAL EXPERIENCE

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### Crédit Agricole Corporate & Investment Banking

Oct 2024 - Incoming

*Rates Trader - Off-Cycle Intern*

*Paris, France*

- Incoming intern on the European Government Bonds trading desk.
- Will monitor risk indicators and develop tools for the team in VBA & Python.

### Société 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 automatized tools for the team.
- Drafted a monthly newsletter on the economy, FX and rates markets.
- Produced portfolio reviews for corporate client using Bloomberg and SG's research recommendations.

### 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.
- Involved in data scraping and indicator design for economists of the department.

## ACADEMIC PROJECTS

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

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

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

## LEADERSHIP AND ACTIVITIES

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

**ZUPdeCO:** Underprivileged background secondary school student online weekly tutoring.

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

**Sports:** Natation & bodybuilding practice at amateur level.

## LANGUAGE AND IT SKILLS

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**French:** Native **English:** Fluent **Spanish:** Basic

**IT Skills:** MS Office (Advanced), Python (Advanced), VBA, Git, Bloomberg, Matlab, SQL, L<sup>A</sup>T<sub>E</sub>X.