Naïm LEHBIBEN

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EDUCATION

Paris Dauphine University - PSL 2023 - 2024
MSc in Economics & Financial Engineering - Major in Quantitative Finance (272)

Relevant courses: Stochastic Calculus, Volatility & Non Linear Econometrics, Quantitative Portfolio Management, ML, Object Oriented Programming (Python, VBA, C#)

Paris 1 Pantheon Sorbonne University 2018 - 2021
BSc in Economics

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

Bachelor Thesis: ”Quotas, Cap & Trade, Carbon Taxes” - How to combat climate change ? - Under the supervision of Tobias Broer (PSE).

PROFESSIONAL EXPERIENCE

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

- Priced Vanilla & Structured Products (Steepner, Reverse Convertible, Credit Linked Note, Athena & Phoenix Autocall) including Traders' hedging costs.
- Initiated and supervised KyC onboarding procedures.
- Produced portfolio reviews for corporate client using Bloomberg, Excel and SG's research recommendations.
- Drafted a monthly newsletter on the economy, FX and rates markets.
- Developed and improved automatized tools for the team.

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

- Team project: Developed and automatized a financial risk analysis dashboard in Python & R for the High Council of Financial Stability.
- Involved in data scraping and indicator design for economists of the department.
- Participated to the production of a document enabling young students to decipher economic charts.

ACADEMIC PROJECTS

Quantitative portfolio management - Cointegration & causality between macroeconomic variables and stock market return : an application to the korean stock market (KSE).

Python OOP - Trinomial lattice option pricing, convergence analysis & greeks estimation.

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

LEADERSHIP AND ACTIVITIES

Les Taureaux du Panthéon - Contributing to the weekly newsletter of the association.

ZUPdeCO - Secondary school student online weekly tutoring.

LANGUAGE AND IT SKILLS

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

IT Skills: MS Office (Advanced), Python (Advanced), VBA, Git, Bloomberg, Matlab, SQL.