

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, Derivatives, Econometrics, Quantitative Portfolio Management, Structured Product in Python, API, Commodities Strategies, OOP (Python, VBA, C#)

Paris 1 Panthéon-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

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, Credit Linked Note, Athena & Phoenix Autocall) including Traders' hedging costs.
- 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

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.

Econometrics - Research paper replication: Cointegration & causality between macroeconomic variables and stock market return : an application to the korean stock exchange (KSE).

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

LEADERSHIP AND ACTIVITIES

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

ZUPdeCO - Secondary school student online weekly tutoring.

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

Sports - Natation practice at amateur level.

LANGUAGE AND IT SKILLS

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

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