

Naïm LEHBIBEN

148 Boulevard Voltaire 75011 Paris

+33(0)6.98.95.41.84 ♦ naim.lehbiben@dauphine.eu ♦ Github

EDUCATION

Paris Dauphine University - PSL

2023 - 2024

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 - 2021

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.

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.

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

LEADERSHIP AND ACTIVITIES

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

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.