Naïm LEHBIBEN

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Github ⋄ LinkedIn

EDUCATION

Paris Dauphine University - PSL 2023 - 2025
MSc 272 - Economics & Financial Engenieering - Major in Quantitative Finance

Relevant courses: Stochastic Calculus, Derivatives, Volatility 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.

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

PROFESSIONAL EXPERIENCE

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

- Redesigned the desk's architecture by replacing Excel spreadsheets with a unified Streamlit dashboard.
- Built a risk spreadsheet to compute the Euro-Future Strip Hedge for short traders.
- Developed live heatmap of d2d and d2c flows in real-time and in Zscore using Plotly and q/kdb+.
- Developed a live RV bonds dashboard to help core trader identify trading opportunities (GB, Cost of Carry, Roll-Down, Z-score Spread Zspread).

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

- Developed and automatized a financial risk analysis dashboard using Python.
- Worked and shadowed other research departement of the institutions on data related subjects.

ACADEMIC PROJECTS

Quantitative Investment Strategies - Volatility timing under a low volatility strategy: an application to the US stock market using BLPAPI.

Quantitative Portfolio Management - Kalman Filter 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.

Prosperity 3 (IMC Trading): Designed and tested algorithmic strategies in a competitive multi-agent trading simulation.

ZUPdeCO: Underprivileged background secondary school student online weekly tutoring.

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

LANGUAGE AND IT SKILLS

French: Native **English:** Fluent **Spanish:** Notions

IT Skills: Python (Advanced), Excel (Advanced), BLAPI, VBA, Git, SQL, q/kdb+