Thibault COLLIN

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EDUCATION

Paris-Dauphine University - PSL, Paris   2021 - 2024
MSc 203 in Financial Markets, Honours (14/20, ranked 3/25)   *Expected*

Main courses: Stochastic Calculus, Financial Derivatives, Econometrics, VBA and Fixed Income

Master's Thesis: "Using Deep Learning to Hedge Rainbow Options"

Paris-Dauphine University - PSL, Paris   2020 - 2021
Bachelor's Degree in Applied Economics, Honours (15.6/20, ranked 6/152)

Main courses: Econometrics, Applied Mathematics, Python, VBA and Portfolio Management

Toulouse School of Economics, Toulouse   2018 - 2020
Bachelor's Degree in Economics (first two years), High Honours (17.4/20, ranked 2/765)

Main courses: Macroeconomics, Microeconomics, Theoretical Mathematics

Lycée Joseph Saverne, L'Isle-Jourdain (Gers)   2018
Baccalaureate in Science, High Honours (16.4/20)

PROFESSIONAL EXPERIENCE

Société Générale CIB   January 2023 - June 2023
Incoming Equity Derivatives Structuring Off-Cycle   *Paris, France*

· Monitoring and creation of custom indices
· Developments of pricing tools for exotic payoff structures

Citigroup   July 2022 - December 2022
Incoming Equity Structured Derivatives Sales & Structuring Off-Cycle   *Paris, France*

· Pricing of complex payoff structures using *Excel* and *Python*
· Development of *Python* programs to assist the sales in their daily tasks

Crédit Agricole CIB   January 2022 - June 2022
Exotic Equity Derivatives Trading Off-Cycle   *Paris, France*

· Built a tool that analyzes the PnL impact of a market remarking on quanto correlation
· Designed a program that computes correlation and volatility sensitivities for currency pairs
· Assisted traders in booking the deals and manipulating trading softwares *(Bloomberg, Sophis)*

LEADERSHIP AND ACTIVITIES

Tutor in Mathematics: taught to more than ten high-school students using innovative
teaching methods with *Python (2016 - 2021)*

Stratefi (MSc 203's association): columnist on the weekly financial newsletter team
The Week at a Glance *(2021 - 2022)*

LANGUAGE AND IT SKILLS

French: Native; **Spanish:** Intermediate; **Mandarin Chinese:** Intermediate

IT Skills: Python *(Numpy, Scipy, Tensorflow, Pandas)*, VBA, MS Office, Sophis, Bloomberg, LaTeX

INTERESTS

Hobbies: Founding member of a book discussion club *(on Psychology, Anthropology and Economics)*

Sports: Tennis *(8 years)*, Handball *(7 years)*, Table Tennis *(regional level)*, Running Track