

Thibault Collin

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EDUCATION

Paris-Dauphine University - PSL, Paris <i>MSc 203 in Financial Markets</i> <i>Main courses:</i> Stochastic Calculus, Financial Derivatives, Econometrics, VBA and Fixed Income <i>Master's Thesis:</i> "Using Deep Learning to Hedge Rainbow Options"	2021 - 2024 <i>Expected</i>
Paris-Dauphine University - PSL, Paris <i>Bachelor's Degree in Applied Economics, Honours (15.6/20, ranked 6/152)</i> <i>Main courses:</i> Econometrics, Applied Mathematics, Python, VBA and Portfolio Management	2020 - 2021
Toulouse School of Economics, Toulouse <i>Bachelor's Degree in Economics (first two years), High Honours (17.4/20, ranked 2/765)</i> <i>Main courses:</i> Macroeconomics, Microeconomics, Theoretical Mathematics	2018 - 2020
Lycée Joseph Saverne, L'Isle-Jourdain (Gers) <i>Baccalaureate in Science, High Honours (16.4/20)</i>	2018

PROFESSIONAL EXPERIENCE

Société Générale CIB <i>Incoming Equity Derivatives Structuring Off-Cycle</i> <ul style="list-style-type: none">Monitoring and creation of custom indicesDevelopments of pricing tools for exotic payoff structures	January 2023 - June 2023 <i>Paris, France</i>
Citigroup <i>Incoming Equity Structured Derivatives Sales & Structuring Off-Cycle</i> <ul style="list-style-type: none">Pricing of complex payoff structures using <i>Excel</i> and <i>Python</i>Development of <i>Python</i> programs to assist the sales in their daily tasks	July 2022 - December 2022 <i>Paris, France</i>
Crédit Agricole CIB <i>Exotic Equity Derivatives Trading Off-Cycle</i> <ul style="list-style-type: none">Built a tool that analyzes the PnL impact of a market remarking on quanto correlationDesigned a program that computes correlation and volatility sensitivities for currency pairsAssisted traders in booking deals and manipulating trading softwares (<i>Bloomberg</i>, <i>Sophis</i>)	January 2022 - June 2022 <i>Paris, France</i>

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; **English:** Fluent; **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