

Thibault Collin

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EDUCATION

Paris-Dauphine University - PSL, Paris <i>MSc 203 in Financial Markets, High Honours (16/20, ranked 1/26)</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

Citigroup <i>Equity Structured Derivatives Sales & Structuring Off-Cycle</i> · Priced complex autocall payoff structures on a daily basis · Created a <i>Python</i> algorithm that outputs the optimal margin on an autocall based on its structure · Automated several tasks using <i>Python</i> and <i>Excel</i> to assist sales in their activities	July 2022 - December 2022 <i>Paris, France</i>
Crédit Agricole CIB <i>Exotic Equity Derivatives Trading Off-Cycle</i> · 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 deals and manipulating trading softwares (<i>Bloomberg, Sophis</i>)	January 2022 - June 2022 <i>Paris, France</i>
Société Générale CIB: <i>Incoming Equity Derivatives Structuring (Off-Cycle, January 2023 - June 2023)</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, wrote 20+ articles on various financial topics (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