# Thibault COLLIN

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# **EDUCATION**

Paris-Dauphine University - PSL, Paris 2021 - 2024 MSc 203 in Financial Markets Expected Main courses: Stochastic Calculus, Financial Derivatives, VBA and Fixed Income Master's Thesis (in progress): "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 and Portfolio Management Toulouse School of Economics, Toulouse 2018 - 2020 Bachelor's Degree in Economics (first two years), High Honours (17.4/20, ranked 3/450) Main courses: Macroeconomics, Microeconomics and Statistics Lycée Joseph Saverne, L'Isle-Jourdain (Gers) 2018

#### PROFESSIONAL EXPERIENCE

# Crédit Agricole CIB

January 2022 - June 2022

Exotic Equity Derivatives Trading Intern

Paris, France

· Worked in collaboration with both stock and index traders

Baccalaureate in Science, High Honours (16.4/20)

- · Built and optimized several VBA programs to produce risks and PnL analyses
- $\cdot$  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

# Superprof (platform)

2018 - 2020

Tutor in Mathematics and Philosophy

Toulouse, France

- · Lessons intended for sophomore and senior high school students
- · Two to four hours a week customized classes, problem sets and flashcards
- · Applied my LATEX and Python skills to create innovative content

Stratefi (MSc 203's association): active member of the weekly financial newsletter team The Week at a Glance (2021 - 2022)

**Volunteer Work:** includes registering ballots during local and regional elections (2020 - 2021), as well as catering and serving during local sports events (2015 - 2018)

# LANGUAGE AND IT SKILLS

French: Native; English: Fluent (TOEFL iBT: 108/120); Spanish: Intermediate;

Mandarin Chinese: Intermediate; Korean: Basic

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

Self-Teaching: Mandarin Chinese, LATEX, Bloomberg, Korean