

# Raphaël BENSOUSSAN

64, St Harav Ouziel  
Baït Vagan, Jerusalem  
Mobile : 052 74 97 005  
Phone number : 077 460 11 87  
E-mail: [raphibensoussan@gmail.com](mailto:raphibensoussan@gmail.com)  
Date of birth: October 12<sup>th</sup>, 1984  
Date of Alya: July 24<sup>th</sup>, 2008

## WORK EXPERIENCE

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### SOCIETE GENERALE ASSET MANAGEMENT – ALTERNATIVE INVESTMENTS

Paris, FRANCE  
July 2007 – Dec. 2007

#### *Hedge Fund of Volatility Arbitrage (6 month internship)*

- Optimization of the delta-hedging process with high frequency data.
- Developed signal-based strategies and technical analysis indicators for detection of liquidity crisis.
- Back-testing of strategies for hedge funds managers. (Java, VBA).

### GAZ DE FRANCE (GDF French gas board) – Financial Department

Paris, FRANCE  
June 2005 – Sept 2005

#### *Treasury Forecast Desk*

- Participated in the implementation of a new treasury forecast system.
- Responsible for short term forecast for the trading floor in order to anticipate treasury management.

#### *Front Office*

- Participated in a reporting program for the year 2004.
- Switchboard with bank salesmen.

## EDUCATION

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### ECOLE NATIONALE SUPERIEURE DES TELECOMMUNICATIONS (GRANDE ECOLE)

Paris, France  
Sept 2006 – June 2008

#### *French National Engineering Degree (Mathematics, Physics, Computer Science).*

Specialization in Financial Mathematics and Management.  
Engineering project: realization of an on-line option pricer.  
([http://www.infres.enst.fr/~decrease/pricer\\_finance\\_BDJ/](http://www.infres.enst.fr/~decrease/pricer_finance_BDJ/)).

### ECOLE POLYTECHNIQUE – UNIVERSITE PIERRE ET MARIE CURIE (PARIS VI)

Paris, France  
Sept 2006 – April 2007

#### *MSc. in Probabilities and Finance headed by Nicole El Karoui (second year).*

Market Finance and Financial Theory, Stochastic Modelling, Jump Processes, Derivatives Pricing, Econometrics, Monte Carlo methods, Risk Management, Risk Theory in insurance.

### UNIVERSITE PARIS DAUPHINE (PARIS IX)

Paris, France  
Sept 2005 – June 2006

#### *Msc. in Applied Mathematics with honours (first year).*

Specialization in Economics and Finance.  
(Economics of risk, Portfolio management, Option pricing).

### UNIVERSITE PARIS DAUPHINE (PARIS IX)

Paris, France  
Sept 2002 – June 2005

#### *BSc. in Applied Mathematics*

(Stochastic processes, Optimization, Statistics, Analysis).

## EXTRA-CURRICULAR ACTIVITIES

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### TEACHING

*Private teacher in High School and in University to younger students.*  
(Mathematics, Physics and Hebrew).

## SKILLS & INTERESTS

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### LANGUAGES

FRENCH: Mother tongue      ENGLISH: Fluent      HEBREW: Fluent

### IT SKILLS

Java, C, C++, VBA, SAS, R, Matlab.

### SPORT

Soccer and golf.

### CULTURE

Chess player, classical music, cinema.