SOUSSAN Frank
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EDUCATION

NEW YORK UNIVERSITY *Expected December 2005*
The Courant Institute of Mathematical Sciences **(New York, USA)**
MS in Mathematics in Finance GPA: 3.95/4.0
Coursework includes:
• Stochastic Calculus, PDE in Finance, Statistics and Econometrics.
• Derivative securities, CAPM and Portfolio Theory, Arbitrage Theory, discrete pricing models, Black-Scholes formulas, Continuous Time Finance, one and multi-factor models, interest rates models, volatility models.
• Credit and Interest Rates derivatives, Risk Management for Equity.
• Scientific computing in Finance, Monte Carlo, Optimization, implementation of pricers and trading strategies.

ENSAE, *National School of Statistics and Economics* **(Paris, France)** *Sept 02-June 04*
MS in Applied Mathematics, Statistics and Econometrics
• Mathematical statistics, econometrics, duration models, time series modeling.
• Stochastic processes, futures and options.
• Microeconomics, macroeconomics, game theory, applied economics, managerial accounting, business law.

Lycée CHARLEMAGNE **(Paris, France)** *Sept 99-June 02*
Mathématiques Supérieures and Mathématiques Spéciales
Undergraduate university-level preparatory classes for the nationwide highly competitive examination to the French Grandes Ecoles for scientific studies. Major: Mathematics, Minor: Physics.

WORK EXPERIENCE

Société Générale **(New York, USA)** *May 05-Dec 05*
Summer Associate then Part-Time position on the Exotic Credit Derivatives Trading Desk
• Dealt with a broad range of structured products: CDO, CDO^2, First-to-Default, Leverage Super Senior, etc.
• Focused on pricing models (Beta for CDO, Random Factor Loading for CDO^2) and methodologies (Equivalent Strikes).
• Priced a lot of different structured products: CDO Forward, Combo Notes, Steepener, etc.

Deutsche Bank **(London, UK)** *Summer 2004*
Summer Analyst in Global Equity Derivatives Trading, Correlation Desk
• Conceived models of component stock selection for the Dispersion Trading Strategy.
• Developed forecasting volatility models.
• Optimized computation methods of pairs correlation in single stocks baskets.

Société Générale Asset Management **(Paris, France)** *Dec 03-June 04*
Analyst in the Equity & Index Derivatives Structuring Research team (Apprenticeship)
• Performed a methodology for calibration of stochastic volatility models.
• Conducted the implementation as well as a simulation of a Nelson stochastic volatility model for Fund derivatives.

SKILLS

Computer Skills :	General programming skills: VBA, C++, SAS Financial software: Bloomberg, Reuters Kobra Other software: Excel, Word, PowerPoint, Access, LaTeX
Languages :	French (Mother tongue) Fluent in English, Spanish Notions of Hebrew

LEADERSHIP

• Teacher Assistant in two courses for undergraduate students at the Stern Business School in the Statistics Department: Statistics in Business Control & Regression Forecasting Model.
• Vice-President of Forum ENSAE (on-campus recruiting event, 19 people team, $150,000 annual turnover): representative of ENSAE in numerous official meetings with companies and/or other universities.
• Volley Ball team captain during 2 French national league championships (2001-2003).