

# Raphael Lederman

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## EDUCATION

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<b>Telecom ParisTech, Paris</b> <i>MS Big Data - Post Master Degree in Machine Learning</i>	2018-2019 <i>Expected</i>
<b>Paris-Dauphine University, Paris</b> <i>Master 203 - MSc in Financial Markets</i> Master's Thesis: The valuation and hedging of multi-underlying autocallable structured products	2016-2018
<b>Paris-Dauphine University, Paris</b> <i>Bachelor of Applied Economics (BSc), Major in Financial Engineering (NYC exchange program)</i> Highest Honours, Ranked top of the year	2015-2016
<b>Paris-Dauphine University, Paris</b> <i>Dual Degree: Applied Economics and Management / Law - Ranked in the top 5%</i>	2013-2015

## PROFESSIONAL EXPERIENCE

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<b>Deutsche Bank, London</b> <i>Global Markets Summer Intern</i>	June 2018 - August 2018
<ul style="list-style-type: none"><li>Exotic Equity Derivatives Trading : realised a study on the optimal gamma hedging time for a dispersion position across time and sectors using Python and analysed asynchronous correlation in equity basket options</li><li>Direct Lending : used scenario-based modelling to assess the credit risk of target companies in various sectors and performed detailed analysis of their fundamental credit strengths and challenges</li></ul>	
<b>Societe Generale Corporate and Investment Banking, SGCIB, Paris</b> <i>Exotic Equity Derivatives Trading Intern</i>	January 2017 - July 2017
<ul style="list-style-type: none"><li>Modelled and valued a wide range of complex exotic pay-offs</li><li>Realized a study on a new methodology to determine implied equity correlation quotes</li><li>Monitored the primary exotic single stock desk's activity and booking</li><li>Developed and implemented tools in VBA and Vegas using pricers and simulations</li></ul>	
<b>OTCex Group, New York</b> <i>Equity Derivatives Sales and Trading</i>	February 2016 - August 2016
<ul style="list-style-type: none"><li>Priced listed and OTC derivative products on single stock, index and ETF (vanilla and exotic strategies)</li><li>Supported trade flow, maintained accuracy of records and performed daily P&amp;L analysis</li><li>Used VBA programming to optimize coordination and booking processes</li></ul>	

## LANGUAGE AND IT SKILLS

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**French:** mother tongue; **English:** fluent - TOEFL Score: 106/120; **Chinese/Spanish:** basic  
**IT Skills:** Python, Java, Scala, Apache Spark framework, MySQL, MongoDB, Cassandra, LaTeX, VBA

## LEADERSHIP

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<b>Violin First Prize - Classical Music Studies Certificate</b> <i>First violin of the orchestra. Studied classical music theory and history, composition and chamber music</i>	2003-2013
<b>Alsace-Lorraine Prize</b> <i>Awarded to the student who did the best work in economics and social sciences</i>	2013

## ACTIVITIES AND INTERESTS

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Pursuit of a bachelor's degree in philosophy in parallel to the MS Big Data, active volunteer at *La Vague a l'ame* (mental health organization), musical instruments (violin, guitar, piano, drums), basketball, climbing, golf