Ahmed El Aaradi

+33(0)6.59.71.92.30 ⋄ elaaradi.ahmed@gmail.com

EDUCATION

Paris-Dauphine University - PSL, Paris 2020 - 2023
MSc 203 - Financial Markets *Expected*
Relevant courses: *Msc with focus on Stochastic Calculus, Programming, Volatility Trading & Derivatives, Econometrics, Time Series, Algorithmic Trading, Machine Learning & Data Science.*
Master Thesis: *"Target Volatility Options: a Response to a Period with More Frequent Volatility Spikes"*

University Paris 1 Panthéon-Sorbonne, Paris 2017 - 2020
BSc Applied Mathematics in Economics and Finance (14.13/20)
Relevant Courses: *Mathematical models in Finance, Measure Theory & $R^n calculus, Statistics, Optimization.*

Lycée Al Jabr, Casablanca - Morocco 2017
Baccalaureate in Science, A levels in Mathematics, Honors (15.31/20)

PROFESSIONAL EXPERIENCE

Natixis CIB Mai 2023 - December 2023
Quantitative Developer C++ / C#, Off-cycle Internship *Paris*

Amundi Asset Management October 2021 - April 2022
Structuring Analyst - International Institutional & Retail Investors, Off-cycle Internship *Paris*

⋄ Improved simulation tools used for the development of innovative CPPI structures.
⋄ Built non regression tests to help keep track of changes in the existent simulation tools and pinpoint the exact location of the potential mistakes in case of bugs.
⋄ Conducted a research project on the implementation of option strategies on the already existent multi-asset portfolios & Performed a series of test to ensure the usefulness of such strategies.

Société Générale March 2021 - September 2021
Data Management & Reporting Analyst, Off-cycle Internship *La Défense - Paris*

⋄ Developed and updated static and automatic reports for different types of financial products on Excel using VBA, especially for derivatives products.
⋄ Assisted various sales managers them identify the clients with the biggest potential for the firm by bringing useful and concrete data on their activities.

LEADERSHIP AND ACTIVITIES

Challenge Data QRT 2023: Prediction of short term electricity futures(24h) prices using French and German market data. (link)
Akuna Capital - Options 101: Course covering everything from electronic market basics to Option Greeks.(link)
Stratefi 203: Student-run Association of the Master 203 - took part in both the production of a weekly newsletters and the communication team used to broadcast the activities of the Master. (link)

LANGUAGE AND IT SKILLS

French: Fluent; **English:** Fluent (TOEFL - 102/120); **Arabic:** Fluent; **Moroccan:** Native.

IT Skills: Advanced: Python, C++, MS Office. — VBA, C#, HTML, CSS, SQL, PowerBI.
Projects: Option Pricing, Time series analysis, PCA from scratch, etc. (Python, VBA, C++) (link)

INTERESTS

Sports : Basketball(5+years&3years in national competitions), Gym & crossfit(4+years), Bouldering.
Other : Data Challenges, Travel, Japanese Manga, Human behaviour.