# Ahmed El Aaradi

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# **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.

<u>Projects</u>: Time series analysis, Box-Müller Monte Carlo with variance reduction method analysis, Option <u>Pricing</u> using the Longstaff-Schwarz algo, etc. (Python, C++, VBA) (link)

# 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# - Fixed Income, 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 semi-automated non regression tests to keep track of changes in the library & limit undesirable devs.
- ♦ Conducted a research project on the implementation of option strategies on the already existent multi-asset portfolios & Performed a series of tests to ensure the usefulness of such strategies.

# Société Générale

March 2021 - September 2021

Data Management & Reporting Analyst, Off-cycle Internship

La Défense - Paris

- $\diamond$  Developed static and fully automated data visualisation tools for different types of financial products on Excel using VBA & Created automated dashboards easily accessible through the server using PowerBI .
- ♦ Assisted various sales managers to 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. — SQL, PowerBI, VBA, HTML, CSS, C#.

# **INTERESTS**

Sports: Basketball(5+years&3years in national competitions), Gym & crossfit(4+years), Bouldering.

Other: Data analysis & Data Challenges, Travel, Japanese Manga.