

Neyl Gasmi

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Website : <https://neylgasmi.github.io/website>

Professional Experience

EuroCTP, EU Consolidated Tape Candidate for Equities & ETFs– Amsterdam **June – August 2025**
Market Microstructure and Regulatory Summer Analyst

- Analysed full-depth order-book events - from top-of-book to individual order messages - at scale to extract microstructure signals on fragmentation, volatility clustering, and trading costs.
- Led data-quality research: cross-venue timestamp reconciliation, consistency checks across market data feeds, outlier detection, and venue-specific filters to ensure reliable EBBO labels.
- Delivered Python research pipelines and dashboards that scaled TCA, latency tracking, and cross-venue attribution for regulatory and systematic research use.
- Developed a cross-venue study across 20+ European trading venues, covering measuring latency asymmetries, fragmentation, and volume concentration

Galleries Lafayette – Marseille, France **Summers 2022 - 2024**
Customer Relations

- Managed premium client relationships with discretion, service quality, and commercial outcomes.

Maths tutor **Since 2021**

Education

EDHEC Business School – Lille, France **September 2024 – May 2028**
Master in Management, Grande École Programme
Corporate Finance, Financial Statement Analysis, Capital Markets Economic.

Université Paris-Dauphine **September 2025 – May 2026**
Bachelor in Mathematics, Finance & Actuarial Science
Optimisation, Derivatives, Statistical Modelling, Machine Learning, Linear Programming, Microeconomics, Quantitative Methods for Finance, R & Python programming

Université Paris 1 **September 2025 – May 2026**
1st year Master's Degree, Applied Mathematics to Economics and Finance
Stochastic Calculus, Brownian Motion, Dynamical Optimisation, Linear Programming, Object oriented programming, Combinatorial Optimisation.

Université de Lille – Lille, France **September 2024 – May 2025**
Bachelor in Mathematics and statistics, Ranked 2/57
Advanced Topology, Statistics, Measure Theory, Integration & Fourier Series, Numerical Analysis, Matrix Numerical Analysis, Group & Ring Theory, Differential Equations, Python Programming

Lycée Notre-Dame de Sion, Marseille **September 2021 – May 2024**
Preparatory classes, Top 10%
Mathematics, Physics and Chemistry, Literature, Python Programming

Languages, IT Skills, certifications and interests

Languages:	French (Native) English (C1)
IT skills:	Python, Jupyter, PySpark, Scikit-Learn, C++, SQL, R, Scikit-Learn, TensorFlow, LaTeX, HTML, Optimisation, Git, AWS, Excel.
Certifications:	CFA Level I Candidate — Exam Feb 2026, TOEIC 915/990, Excel TOSA 700/1000
Interests:	Astronomy, Cosmology, AI agents, Sailing, Comics, Pokemon.

