Neyl GASMI

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My page

Education

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

2024–2028 **EDHEC Business School — Lille**
Msc Grande École Programme
Focus: Corporate Finance, Equity Valuation, Mergers & Acquisitions, Financial Statement Analysis, Capital Markets Economics

2024–2025 **Université de Lille**
Bachelor in Mathematics — Advanced Research Track
Ranked 2/57 *Focus:* Probability, Statistics, Numerical Analysis, Optimisation, Differential Equations

2021–2024 **Classes Préparatoires — Lycée Notre-Dame de Sion, Marseille**
Intensive programme in Mathematics & Physics (MPSI/MP)
Ranked top 10% of cohort; prepared for France's Grandes Écoles competitive exams

2020–2021 **Lycée Périer — Marseille**
French Scientific Baccalauréat — *Mention Bien* (Honours)

Certifications

- **CFA Level I Candidate** — Exam scheduled February 2026
- **TOEIC** 915/990
- **TOSA Excel** 700/1000
- **PIX** (Numerical Skills)

Skills

Finance: Market microstructure, equities/ETFs trading dynamics, derivatives pricing, execution quality, and liquidity fragmentation analysis.

Analytical & Technical: Large-scale Data Analysis (Python, SQL, PySpark), Research with high-frequency datasets, Machine Learning (Scikit-Learn, Clustering), and data visualisation (Matplotlib, Power BI), R.

Mathematics: Probability and statistics, stochastic processes, optimisation, econometrics, and quantitative methods for finance.

Languages: French (native), English (C1), Arabic (conversational), Spanish (intermediate).

Professional Experience

Market Microstructure Summer Analyst – EuroCTP, Amsterdam, (ESMA Consolidated Tape Candidate for Equities & ETFs),
June–August 2025
- Analyzed L1–L3 order-book events at scale to extract microstructure signals on fragmentation, volatility clustering, and trading costs.
- Developed a cross-venue study across **20+** European venues, measuring latency asymmetries, fragmentation, and volume concentration.
- Built a TCA pipeline that predicted whether an order-book event would move the EBBO within short horizons, segmented by event type, venue, and instrument, using spread, depth, imbalance, queue position, and measured latency.
- Led data-quality research: cross-venue timestamp reconciliation, L1–L3 consistency checks, outlier detection, and venue-specific filters to ensure reliable EBBO labels and TCA outputs.
- Delivered Python research pipelines and dashboards that scaled TCA, latency tracking, and cross-venue attribution for regulatory and systematic research use.

Client Advisor – Galeries Lafayette, Marseille
Summers 2022–2024
- Managed relationships with high-value clients, delivering discretion, service quality, and commercial outcomes.

Mathematics Tutor
2019 – Today
- Prepared students for competitive exams and university-level quantitative courses.

Interests

- **Astronomy:** Strong interest in celestial phenomena and long-term observational cycles.
- **Mathematics:** Attended advanced conferences at CIRM — often beyond my grasp, but always inspiring.
- **Reading:** Regular commitment to reading, averaging 10 books per year across diverse genres.
- **Sailing:** Experienced navigator in the Calanques National Park.