

Neyl Gasmi

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Professional Experience

EuroCTP – Amsterdam, Netherlands

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.
- Developed a cross-venue study across 20+ European trading venues, covering measuring latency asymmetries, fragmentation, and volume concentration.
- Built a TCA pipeline that classified 10M+ daily order-book events, predicting with 35–40% accuracy whether they would move the EBBO within milliseconds, segmented by event type, venue, and instrument.
- 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.

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 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.