Neyl GASMI
29 rue Villiers, Neuilly-Sur-Seine
neylgasmi@gmail.com

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**
Grande École Programme (M1 Finance)
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)

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).

Personal Qualities

- **Analytical mindset** — able to synthesise complex financial data into clear insights for decision-making.
- **Rigour and attention to detail** — ensuring accuracy under tight deadlines and high transaction volumes.
- **Adaptability** — quickly integrate into fast-paced deal environments and cross-border teams.
- **Communication skills** — confident in presenting ideas and collaborating with diverse stakeholders.
- **Initiative and reliability** — proactive in problem-solving, dependable in team delivery.

Professional Experience

Research Intern – EuroCTP, ESMA Consolidated Tape Candidate for Equities & ETFs, Amsterdam, Amsterdam
June–August 2025

- Researched predictive microstructure signals by extracting and analysing **Level 1–3 datasets** (billions of daily order book updates), applying time-series statistics to study liquidity fragmentation, volatility clustering, and trading cost dynamics.
- Analysed microstructure behaviour across **20+ European venues**, quantifying latency asymmetries, liquidity fragmentation, and volume concentration to generate systematic insights into market efficiency.
- Developed **Python pipelines and research tools** to process large-scale structured/unstructured data, enabling reproducible signal testing and scalable performance benchmarking by MIC and instrument.
- Implemented **machine learning–inspired anomaly detection and clustering** methods to validate data integrity and uncover patterns in market activity, improving robustness of research inputs.
- Enhanced the research infrastructure by building automated dashboards and libraries for throughput, latency, and cross-venue attribution, supporting both regulatory analysis and systematic strategy development.

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.

Certifications

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

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.