

# ABDELHAK LAHMAMSSI

Paris, 75013 • +33 7 69 09 63 30 • lahmabdel@gmail.com • In/lahmabdel

## Education

---

MSc Finance & Big Data   Neoma Business School	Sep 2024 – Sep 2025
• Relevant courses: Model Calibration, Interest Rate Models, Derivative Pricing, Volatility Trading Strategies, Numerical Methods in Finance (C++), Credit Risk, Reinforcement Learning, Copula Theory.	
Market Financial Engineering   University of Lorraine	Sep 2023 – Aug 2024
• Relevant courses: Portfolio Construction, Financial Derivatives, Fixed Income, Financial Markets and Regulation.	
Statistics and Applied Economics   INSEA	Sep 2020 – Aug 2023
• Relevant courses: Data Analysis, Time Series, Stochastic Calculus, Decision Theory, GLM, Machine Learning.	
Math-physics Preparatory classes	Sep 2018 – Mai 2020

## Professional Experiences

---

Quantitative Market Risk Analyst   Natixis – Corporate & Investment Banking	Sep 2024 – Sep 2025
• Performed IPV and backtesting for credit derivatives to ensure accurate pricing and model validation.	
• Analyzed market risk parameters (credit spreads, volatilities...) to assess CVA, DVA, and XVA reserves.	
• Developed and automated Python tools to implement FVA/PVA methodologies, improve reserve processes, and analyze valuation discrepancies across credit and XVA scopes.	
• Tracked KPIs, reviewed incidents, and proposed corrective actions to strengthen risk management practices.	
• Documented methodologies on Confluence and communicated valuation topics via monthly newsletters to enhance transparency.	
Commando Market Data   Société Générale – Corporate & Investment Banking	Apr 2024 – Sep 2024
• Built market data analysis tools and reports for fund baskets in collaboration with traders and stakeholders.	
• Performed data quality checks to detect anomalies and improve internal data reliability for pricing and risk.	
• Collaborated with Trading, Risk, and IT teams on Big Data initiatives and suggested improvements for handling large financial datasets.	
Market Risk Analyst   Crédit Agricole	Mar 2023 – Aug 2023
• Analyzed sensitivities, VaR, SVaR, and stress test results for PSC client portfolios.	
• Conducted VaR model backtesting to evaluate robustness and regulatory compliance.	
• Produced daily and monthly risk reports for senior management and business lines.	
Business Analyst   Glamdiam	Apr 2022 – Sep 2022
• Analyzed data needs in the real estate sector to define specifications for a data scraping and analytics tool.	
• Supported consulting teams by documenting functional requirements and contributing to client deliverables.	

## Projects

---

Pricing of cds Kth Default   Python
Stochastic Modeling of the Yield Curve   Python
Volatility Estimation & Prediction   Python
Multi-Stage Stochastic Optimization for Portfolio Selection   Python
Credit Card Fraud Detection   R

## Languages & Soft Skills

---

**Languages:** English (TOEIC : 960/990), French

**Soft Skills:** Creativity, Curiosity, Problem solving, Team work, Critical thinking.

**Tools :** VBA, Python, R, Spark(pyspark) ,Scala, SQL, C++