

ABDELHAK LAHMAMSSI

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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) ,Scalla, SQL, C++