

ALESSANDRO SDINO

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EDUCATION

Scuola Normale Superiore

PhD Course in Computational Methods and Mathematical Models for Sciences and Finance

Incoming

Pisa, Italy

November 2026 - Current Affiliation

Università Bocconi

Specialized Master Program in Quantitative Finance and Risk Management

Final grade: **110 cum laude** (equivalent to 4.0/4.0 GPA)

Relevant coursework: Derivatives, Fixed Income, Credit and Market Risk, Computational Methods, Machine Learning, Data Driven Investments, Econometrics (including Time Series), Financial Statement Analysis and Accounting, Mathematical Finance, Probability and Stochastic Calculus, Market Microstructure, Practice of FX Markets, Structured Products.

Class representative. Valedictorian.

Milan, Italy

September 2024 - November 2025

Ludwig-Maximilians-Universität

MSc in Physics

Final grade: **1.10/1.00** (equivalent to 3.9/4.0 GPA)

Relevant coursework: High Energy (QFT, Standard Model, GUT), Cosmology, GR, Statistical Physics.

Thesis on: "Hamiltonian Formulation of Gauge Theories of the Higher-Dimensional Lorentz Group". Advisor Prof. V. Mukhanov.

Munich, Germany

October 2021 - February 2024

Università Federico II

Bachelor in Physics

Final grade: **110 cum laude** (equivalent to 4.0/4.0 GPA)

Relevant coursework: PDEs, Complex Calculus, Distributions, Functional Analysis, Differential Geometry, Dynamical Systems, Quantum Mechanics.

Scholarship recipient.

Naples, Italy

September 2018 - October 2021

PROFESSIONAL EXPERIENCE

Mediobanca

Algo Trader Intern

Milan, Italy

July 2025 - December 2025

- Automated **P&L** attribution system for Italian government bond trading desk using Python, integrating market data (in Parquet format), repo financing costs, drift-to-par calculations, and accrued interest adjustments across multiple bond types.
- Quantitatively analysed the **market microstructure**, combining econometric methods and machine learning (**random forests**) to identify bid-ask spread drivers and diagnose algorithmic market-making performance, directly refining trading strategy.
- Developed **latency measurement** framework for **high-frequency trading** system by matching generated quote sequences with market data, characterizing full distribution statistics to optimize simulation parameters for algorithmic strategy development.
- Analysed the **yield curve dynamics** and bid-ask spread behavior using regression models and machine learning techniques (including calibrated random forest), uncovering key drivers related to DV01, time-to-maturity, and other bond characteristics
- Developed **relative value trading strategies** on the basis of the predicted G-spread and real G-spread dislocations, under constraints of local DV01 neutrality and considering optimal entry/exit points and modelling transaction costs.

Ludwig-Maximilians-Universität

Teaching Assistant

Munich, Germany

October 2022 - June 2023

- Teaching assistant** to Professor V. Mukhanov, Chair of Cosmology, for the classes of **Advanced Quantum Mechanics** and **Theoretical Mechanics**. Contributed to the team responsible for the drafting of class material, exercises, and final exams
- Supported the Professor in his research while working on my graduation thesis

LANGUAGES AND IT SKILLS

Languages: Italian (Native) | English (Fluent, with C1 certified by IELTS 8.0/9.0) | German (Intermediate B2.2) | Spanish | French

IT Skills: Python | R | Wolfram Mathematica | Microsoft Office Package | Bloomberg | Refinitiv (LSEG) | SPSS

ADDITIONAL INFORMATION

- Bloomberg Market Concepts certificate earned in 2025
- Coursera certificate for the course on "Pricing Options with Mathematical Models" by Prof. Cvitanic of Caltech (April 2024)
- Former member of the student associations "Bocconi d'inchiostrò" and "Bocconi Student Investment Club", for which I co-developed articles on "Systematic Credit Trading using Recurrent Neural Networks", which employs RNN to select the best performing corporate bonds and on "Optimization methods for entry and exit points in relative value trading", which applies relative value trading to currencies after purchasing power parity de-trending and optimization of entry/exit points
- Practiced Karate for 15+ years