

SEBASTIAN CASTELLANO

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Education

Politecnico di Milano – Master of Science

Mathematical Engineering - Quantitative Finance. Final Grade: 108/110.
Coursework: Financial Engineering, Computational Finance, Stochastic Differential Equations, Applied Statistics, Parallel Computing, Deep Learning.
Thesis: A general methodology for the simulation of Ornstein-Uhlenbeck Lévy processes applied to option pricing.

Milan, Italy
Sep 2020 - May 2023

Politecnico di Milano – Bachelor of Science

Mathematical Engineering. Final Grade: 97/110.
Coursework: Mathematical Analysis, Probability, Statistics, Physics.

Milan, Italy
Sep 2017 - Sept 2020

Liceo Scientifico Elio Vittorini – Secondary School

Final Grade: 94/100. Semifinalist in the national mathematical competition Kangourou 2017.

Milan, Italy
Sep 2012 - Jul 2017

Handsworth – Secondary School

Student exchange program.

Vancouver, Canada
Sep 2015 - Jan 2016

Work Experience

UBS – Quant Summer Analyst

10-week summer internship within the Global Markets division. Competed in group activities: daily trading games, weekly market wraps, market making games and monthly trade ideas. Rotated across 2 teams with two final projects and presentations.

London, U.K., Jun 2023 - Present

- G10 FX STIR Trading (1st team): summarized daily macro calls. Shadowed linear derivatives traders (FX swaps, futures, XCCY swaps, ...). Developed a python project to check the divergence in the end of day traders' positions with respect to the historically "optimal" portfolio.
- 2nd team: to be decided.

UniCredit – Trade Finance

International Internship Program

Milan, Italy, Sept 2021 - Mar 2022

- Analyzed large data to monitor the pricing position of the bank with respect to competitors and to improve the efficiency of the division.
- Developed automated tools with Excel and Visual Basic.

Project Experience

Financial Engineering Group Projects

Solved weekly case studies on: Structured Products pricing, SPV tranches pricing, counterparty/credit risk analysis, hedging against rate curve shocks, Main language: Matlab.

Weekly Projects – Financial Engineering course - 2021

Market Implied Ratings through Machine Learning

Developed an implied rating system for 35 sovereign obligors. Used Support Vector Machine and eXtreme Gradient Boosting classification techniques to predict the official rating migrations of the obligors starting from daily S&P ratings, Bond spreads and CDS spreads derived from the market. Main language: Python.

Final Project – Financial Engineering course - Jun 2021

Implied Volatility Indices, Causality with Macro-Economic Factors

Modeled the Korean volatility index VKOSPI through macro-economic factors such as the term spread and credit spread of the country. Predicted future values through GLS and GARCH models. Main language: R.

Final Project – Econometrics course – Jun 2022

Skills

Languages: English (fluent, C2), Italian (native), French (intermediate).

Technology: Knowledge of C++, Python, R, Matlab. Experience with Microsoft Excel, VBA.

Interests

Sports: Competed in skiing, football, tennis. I enjoy kitesurfing and snowboarding.

Music: Cello player in Youth Orchestra Pepita (2011-2014).