Luca Sbardella PhD

Electronic Trading - Rust - Python

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Skills

Leadership I lead quants and developers teams to architect and implement trading systems for high- and mid-frequency electronic trading systems and strategies.
Coding Over fifteen years of professional experience with Python, Javascript/Typescript, over five years experience with Rust. Past experience with C#, C/C++, FORTRAN.
Technologies Docker, Kubernetes, AWS, Azure & GCP, SQL (PostgreSql), Redis, Kafka, Prometheus/Grafana
Market Five years professional experience in digital assets market making on crypto exchanges and OTC trading systems. Extended professional experience in fixed income and foreign exchange, cash & derivatives. Electronic trading strategies and risk management. Market making experience across all sport exchange-traded events.
Quantitative Time-series analysis, derivatives, stochastic modelling, term structure modelling, numerical solutions techniques, modern machine learning techniques
Interests Technology, investing, world economics, entrepreneurship, crypto, cycling, football, wine tasting

Employment

Lead Quant Dev - Onyx Capital Group - London **Oct 2023 - Present**

I Lead a high performance team responsible for designing, deploying, and managing scalable infrastructure for commodity electronic trading, ensuring low latency and high availability.
Technologies: rust, python, azure

Owner - Software Development - quantmind.com - London **2008 - Present**

This is my consulting company which I use from time to time for contract roles in quantitative finance, algo-trading, data analytics, machine learning, and full stack technological solutions.
Technologies: rust, python, typescript, aws

Lead Quant Dev - Crypto systematic trading - byte-trading.com - London **Aug 2022 - Jun 2023**

I designed and implemented the technology for systematic trading on crypto exchanges. Developing several market making algos and managed risk with a small group of quant developers. Exchange connectivity services and trading engine written in rust, post-trade data analysis in python.
Technologies: rust, python, typescript, aws

Head of Crypto OTC trading - b2c2.com - London **Aug 2020 - Aug 2022**

I led a team responsible for the OTC platform consisting of rest APIs, backend data, streaming services, customers market risk and post-trade analysis. We market make all crosses in over 30 crypto currencies.
Technologies: python, rust, typescript, aws

Head of Algo Trading - smarkets.com - London **Mar 2019 - Jul 2020**

I managed the sport algorithmic trading division consisting of over twenty engineers & quant developers and ten operational traders. Market making sporting events 24/7 on Smarkets exchange, providing over 80% of total liquidity. I was part of the leadership team with daily interactions with all main stakeholders.
Technologies: python, rust, typescript, aws

CTO - lendingblock.com - London **Mar 2018 - Feb 2019**

I engineered the creation of the first cloud platform for cross blockchain borrowing and lending while managing an agile team of six in house engineers and four near shore consultants.
Technologies: python, javascript, solidity, aws, Ethereum blockchain

CTO - bmlltech.com - London **Mar 2015 - Feb 2016**

Consultant Chief Technology Officer at an early stage tech startup with the aim to build the development team and the technology product, a cloud based platform for limit order book (LOB) data and analytics.
Technologies: python, javascript, aws

Quant Dev - Director - citigroup.com - London **Mar 2009 - Mar 2014**

Development of a web-based solution for quantitative analysis of interest rate options strategies. Working with the head of the exotic trading desk.
Technologies: python, javascript, C++

Quant Developer - investec.com - London **Mar 2008 - Sep 2007**

Creating a new Quantitative Hedge Fund product within an established Asset management firm. I was part of a group of five where I was implementing the technological and algorithmic part of the project.
Technologies: python

HF Option Trader - Ulpia - Lugano **May 2006 - Sep 2007**

Trading in currency and currency options at a start-up Hedge Fund in Switzerland
Technologies: C#

Quant Developer - Strategiest - JWM Partners - London **Oct 2003 - Mar 2006**

Developing systematic strategies in European Fixed Income and Forex volatility trading at a macro & relative value Hedge Fund.
Technologies: C#

Quant Developer - Prop Trader - Nomura - London **Apr 2000 - Aug 2003**

Quantitative analyst/trader in propriety trading group. Researching and trading in Fixed Income.
Technologies: C++

Academics

PhD in Computational Fluid Dynamics - Imperial College London - London **1997 - 2000**

Mathematical, numerical and computational modelling of aerodynamics of internal flow machines such turbofan jet engines. Research in collaboration with Rolls-Royce Aerospace division.

Laurea in Aeronautical Engineering - Politecnico di Torino - Italy **1990 - 1996**

Five years university degree in aeronautical engineering covering mathematics, physics, calculus, computing. Final mark 110/110.