



ANDREA GIGLI

JOB TITLE: Senior Interest Rate Derivatives Trader
 ORGANISATION: MPS Capital Services, Florence, Italy
 MF: II Edition (1999 - 2000)

EXPERIENCE

September 2007 - Present: *Senior Interest Rate Derivatives Trader*, [MPS Capital Services](#)

Market-making, trading and hedging in Plain and Exotics Interest Rate Derivatives. Both OTC and Exchange markets.

February 2003 - September 2007: *Interest Rate Derivatives Trader*, [MPS Finance](#)

In charge of market-making for IR structured bonds and book running for plain vanilla and exotic IR derivatives.

September 2001 - February 2003: *Research/Teaching Assistant in Finance*, [University of Svizzera Italiana](#)

Teaching Assistant in Financial Theory, Research Assistant in Derivatives Pricing and Financial Econometrics.

February 2000 - August 2000: *External Advisor*, [Prometeia](#)

Development of Pricing Models for Option Pricing.

EDUCATION

- 2006 - 2009: *Laurea in Sociology*, [University of Firenze](#)
- 2001 - 2003: *Master in Finance*, [University of Svizzera Italiana](#)
- 2000 - 2003: *PhD in Statistics - Financial Econometrics*, [University of Firenze](#)
- 1999 - 2000: *Master in Finance*, CORIPE Piemonte, [University of Torino](#)
- 1993 - 1998: *Laurea in Economics and Banking*, [University of Siena](#)