

## PERSONAL INFORMATION



Name: Gano Niccolò  
Surname: Vitale

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Nationality Italian

## WORK EXPERIENCE

From Feb. 2015, present **Asset & Liability Management Specialist at Banca Monte dei Paschi di Siena**  
Asset and liability interest rate hedging. Derivatives trading. Monitoring of the Basel capital requirement limits for interest rate risk. Hedging derivative portfolio scenario analysis.



Member of “Derivatives” and “Interest Rate Risk of the Banking Book” ABI working groups.



From Oct. 2021, present **Adjunct professor at University of Siena**  
Teaching quantitative methods (stochastic calculus) and models for derivatives pricing (interest rate, equity, credit derivatives), in the Master Degree in Economics and Banking.



Oct. 2013 - Dec. 2013 **IT supporter, University of Siena**  
Videoconference sessions, technical and web functions monitoring, lessons' recording, data processing and semantic analysis of records for information reordering.



December 2009 **Steward and waiter**  
Viticola Toscana S.P.A., Castello di Meleto, Gaiole in Chianti (Siena), Italy  
Client reception and waiter



## EDUCATION AND TRAINING

November 2019	<p>Benchmark reform: short term interest rates innovations(Euribor, Eonia, €STR, Libor)</p> <p>Risk management, accounting, liquidity management, regulation, and trading impacts.</p>	
April 2017	<p>Course around interest rate options at Societe Generale, London</p> <p>Greeks and options trading strategies</p>	
May 2015	<p>Interest rate derivatives intensive course (Prof. D. Cox)</p>	
December 2015	<p>MSc Finance, University of Siena (School of Economics and Management), 110/110 cum laude</p> <p>Dissertation: "Interest rate hedging of nonperforming loans"</p> <p>Supervisor: Prof. Giampaolo Gabbi.</p>	
September 2013	<p>Bachelor in Economics and Banking (Financial Markets), University of Siena, 110/110 cum laude</p> <p>Dissertation: "Contracts and Institutions of Islamic Finance";Supervisor: prof. Francesco Mazzini.</p>	

## PERSONAL SKILLS

Mother tongues Italian

OTHER LANGUAGES German (due to Austrian mother, elementary proficiency)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	B2	B2	B2	B2	B2
French	A2	A2	A2	A2	A2

Levels: A1/2: Basic user - B1/2: Independent user - C1/2 Proficient user  
Common European Framework of Reference for Languages

IT skills Good command of:

- Murex;
- Bloomberg Professional;
- Bloomberg Derivatives Library API on Microsoft Excel;
- Microsoft Office™(Microsoft Excel,Power Point);
- QuantLib;
- ALMPro Suite (Datamart), Ermas, SQL;
- Python programming (financial instruments pricing);
- Visual Basic programming;
- Electronic platform for videoconference (Webex) and LIM.