



**M.Sc. in Finance and Banking, 2015/2016**  
Department of Economics and Finance  
University of Rome "Tor Vergata"

## **Meeting the Practitioners**

**Riccardo COGO** - Cassa Depositi e Prestiti S.p.A. , Risk Manager:

***"Modeling Behavioral Risk"***

and

**Luca COSTANTINI** - Thomson Reuters, Client Specialist Manager:

***"Tools to Monitoring and analyze derivatives  
in Thomson Reuters Eikon"***

December 21, 10:15am – 1.00 pm  
Classroom S9

**Riccardo Cogo** is Risk Manager at "Cassa Depositi e Prestiti" from 2012, after a brief experience as Quantitative Financial Analyst at Iason Ltd (MI) working on the project "Revision and update of a credit portfolio model", for the Portfolio Credit Risk Unit of Unicredit Group. He graduated at the University of Padova in Mathematics, then achieved the Master's degree in Financial Mathematics and attended a training course in Mathematics at the University of Bologna. In November 2014 he published the book Modeling Behavioral Risk, and in September 2013 he published a paper on stochastic control and pricing under swap measures.

**Luca Costantini** joined Thomson Reuters in 2015 after his BSc in Economic of Financial Markets and Institutions at University of Rome "Tor Vergata".

He started his career as Client Trainer in Rome office, after 5 years he moved to Geneva (Switzerland) leading the Knowledge Specialist team and moved back to Italy in 2015 managing the Italian team of Client Specialist, which supports the financial clients through a combination of market knowledge, product knowledge and client-management.

During those years he consolidated his expertise and knowledge in Fixed Income and Credit Market, and inside Thomson Reuters he's member of European Fixed Income Expert team.

With the Department of Economics and Finance at the University of Rome "Tor Vergata" he put in place the certification program for Thomson Reuters Eikon and Datastream, for more details visit:

<http://training.thomsonreuters.com/torvergata>

**Cassa Depositi e Prestiti** (<http://www.cdp.it/en>) is a joint-stock company under public control, with the Italian government holding 80.1% and a broad group of bank foundations holding 18.4%, the remaining 1.5% in treasury shares.

Cassa Depositi e Prestiti manages a major share of the savings of Italians - postal savings - which represent its main source of funding.

CDP uses its resources to pursue its institutional mission to support the growth of the country:

- it has long been the leader in financing the investments of public entities
- it acts as a catalyst for the development of infrastructure
- it is key player in supporting the Italian economy and national enterprise
- CDP is the main shareholder of important listed companies: ENI Spa, TERNA Spa and SNAM Spa.

CDP is a founding member of the Long-Term Investors' Club, which brings together long-term institutional investors from around the world. Its goal is to affirm the key role that long-term investing plays in spurring international economic growth and ensuring financial stability.

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