



M.Sc. in Finance and Banking, 2014/2015
Department of Economics and Finance
University of Rome "Tor Vergata"

Meeting the Practitioners

UNICREDIT Bank AG

Fabio Di Venuta- Financial Institutions group analyst.

"Managing market and credit risk: experience from a bank"

October 5, 4:00pm

Classroom S11 (2° Floor - Building Didattica)

Fabio Di Venuta graduated in Economics at University of Rome "Tor Vergata" and is an analyst in the Financial Institutions at Unicredit Bank AG in Milan. He will talk about some interesting applications of Matlab to the management of market and credit risk in a big bank.

Unicredit Banking Group (www.unicreditgroup.eu/en/banking-group) is a leading European commercial bank with an international network spanning 50 markets, with more than 8,400 branches and over 146,000 employees. The Group operates in 17 European countries.

UniCredit benefits from a strong European identity, extensive international presence and broad customer base. Its strategic position in Western and Eastern Europe gives the group one of the region's highest market shares.

The UniCredit business model is based on the following principles:

- maintaining the "global" Divisions / functions [Corporate Investment Banking (CIB)/ Central Eastern Europe (CEE)/ Global Banking Services (GBS)] which allow the Group to maintain and increase a competitive advantage in terms of costs and competencies, while envisaging the refocusing of CIB Division on selected customers with a strong demand for "Investment Banking" products;
- higher responsibility of the Countries/ local Banks, through increased autonomy and decision levers, in order to guarantee increased proximity to the client and faster decision processes (direct management of marketing activities and of certain businesses), in particular with reference to "commercial banking";
- Confirmation of the steering, coordination and control role of the Holding Company, in particular through a focus on internal control topics, a supervision of Group key processes and a global coordination of some functions (Planning, Finance & Administration, Risk Management and Legal & Compliance).