



MASTER OF SCIENCE IN
FINANCE AND BANKING

Meeting the Practitioners

a.y. 2017/2018

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Sovereign Credit Risk: how to monitor and analyze it

Thursday, December 14

11:00 – 13:00

Sala del Consiglio

The talk will present some tools, available on Thomson Reuters Eikon, to analyze and monitor Sovereign Credit Risk. It will be shown how to compare yields and credit curves for single country, and how to analyze rating and credit risk hedging instruments, such as Credit Default Swap. It will also present how to use the Starmine Sovereign risk model, to produce a detailed credit analysis for a firm with relative ranking, rating and default probability.