

Master of Science in Finance and Banking

WHEN THEORY MEETS PRACTICE

A series of meetings with experienced professionals on key topics in Finance and Banking organized by Stefano Herzel (Tor Vergata University of Rome) and Luca Lotti (Cassa Depositi e Prestiti)

2. AN INTRODUCTION TO INTEREST RATE RISK MANAGEMENT

Gianluigi Potente

CDP, Risk Manager – Market Risk & ALM

Interest rate risk refers to the exposure of the bank's earnings or capital to adverse movements in interest rates. It is an important risk that arises from banking activities, and is encountered by all banks, therefore the management of interest rate risk is critical to the stability of banking corporations.

The talk is devoted to introducing interest rate risk management and describing its main features; also, the common approaches and methods for assessing, measuring and mitigating interest rate risk will be presented.

The meeting is open to all.

Tuesday, March 12

14:00-16:00

classroom S11

**School of Economics
Via Columbia, 2 Roma**

Università di Roma



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