RISKO

Risk Radar

Developed and supported by **Risko**, the **Risk Radar app** calculates the expected credit transition losses for your portfolios, estimates custom-made transition matrices, provides stressed measures of credit and liquidity risk and enables portfolio valuation using different pricing sources for each asset.

What's included

Save time and strengthen IFRS 9 corporate compliance by automating the application of credit and liquidity risk models to your portfolios. **Risk Radar** lets you navigate from summarized relative risk charts (portfolio vs. benchmark), to detailed expected losses reports under normal conditions or stress.

Key features:

- Calculate expected losses due to credit transition and default. Estimate tailor-made transition matrices or use any user-provided matrix.
- Calculate liquidation costs, days to liquidate, portfolio liquidity evolution, stressed bid-ask spreads and more.
- Customize the pricing source for any asset in your portfolio and benchmark. Easily load and save your portfolios using spreadsheet files.

For whom

Portfolio Analyst, CIO, Investment Strategist, Credit Risk Management, Regulatory Compliance..

How to access

Open the App Library in Eikon by selecting the Eikon button from the toolbar. Then click on App Studio to find the app. This particular app is available to all users of Eikon, for a fee (free trial for 30 days).

REFINITIV™

DATA IS JUST
THE BEGINNING