

# Risk Bureau

[Financial Risk Analytics](#) at IHS Markit, provide award winning products and solutions to measure and manage counterparty credit risk, market risk, regulatory capital and derivative valuation adjustments.

[Risk Bureau](#) was launched by Financial Risk Analytics to help Buy Side & Sell Side firms gain useful insights during times of market turmoil and stresses and is available online in the cloud, as a mobile app and on-demand bespoke service.

- Four products and services initially launched include:
  - **XVA & Capital Hypercube:** provides the financial industry with insight into bilateral counterparty xVA costs and the Basel capital requirements of regulated banks.
  - **Credit Forecasting Utility:** view simulated credit spreads and overlay relevant Alternative Data and synthetic credit spreads to gain insights into future portfolio performance.
  - **Risk Bureau Service:** a quick to initiate bespoke on-demand risk calculation service to help clients during periods of high volatility and stresses. We offer XVA, counterparty credit risk, market risk, stress testing and what-if calculations with daily/weekly/monthly frequency. Results are accessible by a secure web UI.
  - **Book an expert:** gain access to our Financial Risk Analytics experts for specific consulting advice with IHS Markit ExpertConnect.
  - **News:** gain access to our Financial Risk Analytics news items and thought leadership insights blogs, added exclusively for subscribers.

## Risk Bureau

Helping in times of market turmoil

We provide award winning products and solutions to measure and manage counterparty credit risk, market risk, regulatory risk capital and derivative valuation adjustments. Our solutions are available in the cloud and can be run as a service to focus on your business priorities.

Get started →



**XVA & Capital Hypercube**



**Credit Forecasting Utility**



**Risk Bureau Services**



**Book an Expert**



**Financial Risk Analytics**

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**CDS Spread Forecasting & Alternative Data**

View simulated credit spreads and overlay IHS Markit's leading Alternative Indices and synthetic credit spreads to gain insight into the market perception of a company credit risk. An increase of CDS spreads can be interpreted with and recover from the COVID-19 crisis.

This interactive utility allows you to compare CDS Single Name and Sector Curve spreads and forecast with alternative data.



**Risk Measure Heatmap**

Currency Interest Swaps - CVA - 2020/03/31 - AUDUSD - Float - 360m

Report Date	10.0%	13.0%	11.12%	8.4%	4.3%	3.58%	2.04%
2020/03/31	9.1%	7.8%	6.4%	5.6%	3.8%	2.14%	1.2%
Maturity	2.8%	3.2%	3.8%	1.6%	1.2%	1.04%	0.6%
Monyness	0.7%	1.0%	1.0%	0.7%	0.5%	0.44%	0.3%
Rating	0.1%	0.3%	0.3%	0.3%	0.5%	0.17%	0.1%

More information on IHS Markit products and services

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