Università di Roma
Tor Vergata

MASTER OF SCIENCE IN
FINANCE AND BANKING

Meeting
the
Practitioners

a.y. 2017/2018

Luca Costantini

(Thomson Reuters)

Analysis and monitoring corporate credit risk

Wednesday, November 8

11:00 am - 1:00 pm

Room S12

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