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In today’s complex and interconnected markets, both buy-side and sell-side firms need a powerful solution to monitor, assess and manage intraday and end-of-day risk. Bloomberg’s MARS Market Risk solution delivers comprehensive market risk analysis in a powerful, versatile and highly intuitive experience. Broad asset class coverage empowers you, as market risk managers, to investigate situations from all angles while innovative analytics, calculators and portfolio tools enable you to fully understand exposure and spot potential pitfalls. Additionally, an automated enterprise workflow streamlines the entire reporting process — all so you can gauge risk levels precisely and make faster, more incisive recommendations for your firm.
Built on Bloomberg’s market-leading data, pricing and analytics MARS Market Risk is a complete risk analytics and reporting solution designed for chief risk officers to service the middle office risk function. Our multi-asset class offering includes all the standard risk measures that buy-side and sell-side institutions rely on for internal risk management, management reporting, investor reporting and regulatory compliance — comprehensive capabilities that allow firms to consolidate all risk calculations in one place.

**BROAD PRODUCT COVERAGE**

If you can price a product on the Bloomberg Terminal, you can manage its market risk. With product coverage across multiple asset classes, including equities, fixed income, commodities and FX, MARS Market Risk covers the vast majority of listed instruments and derivatives.

**POWERFUL ANALYTICS**

Leveraging the power of Bloomberg market data and front-office pricing calculators, MARS Market Risk contains an extensive suite of metrics including fully configurable VaR analytics, a flexible stress testing toolkit for historical and predictive scenario analysis, and Greek sensitivities.

**FRONT OFFICE RISK**
- Intraday Position Monitoring
- Real-Time Valuation and Risk
- Scenario, What-If Analysis and Stress Testing
- Lifecycle Management
- Report Scheduling and Document Generation

**MARKET RISK**
- Full Revaluation VaR
- Greeks, Scenario Analysis and Stress Testing
- Regulatory Reporting
- Enterprise Data

**COUNTERPARTY RISK**
- CVA
- PFE
- Greeks
- What-if Analysis
- Portfolio Margin Calculations

**COLLABORAL MANAGEMENT**
- Legal Documentations Management
- Margin Workflow (IM and VM)
- Automated Messaging
- In-system Reconciliation

**PRICING LIBRARY**
- Contract Creation
- Pricing
- Document Generation

**DATA**
- Intraday
- Snapshots
CUSTOMIZED, STREAMLINED WORKFLOW

Every firm has unique regulatory, investor and internal risk management requirements and MARS Market Risk is designed to meet those needs. Customizable, interactive dashboards make it fast and easy for risk managers to access and share important metrics, while streamlined workflows eliminate costly, time-consuming processes.

PERSONALIZE YOUR MARKET RISK PERSPECTIVE

Detailed views can be set up to show the most important results for your trading strategies, while flexible risk aggregation and reporting allows users to interactively slice, dice and visualize data to drill down through complex hierarchies. In addition, risk models can be configured at a highly granular level, enabling you to implement custom risk calculations and consolidate all your risk calculations in one system.

ENHANCE SPEED, EFFICIENCY & ENTERPRISE PRODUCTIVITY

MARS Market Risk enables firms to use internal resources more efficiently, streamlining daily operations and helping make teams more productive. Our robust enterprise workflow includes automated daily position feed handling, exception reporting and downstream file delivery for enterprise-wide use. Additionally, historical results archiving enables trend analysis and storage of risk analytics.

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Bloomberg Risk Management’s interactive dashboards can be tailored to your company requirements.
SEAMLESS REGULATORY RISK REPORTING

MARS Market Risk provides everything chief risk officers and market risk managers need to drive regulatory compliance, including wide-ranging reporting solutions to satisfy both buy-side and sell-side regulation. Coupled with full support from our dedicated Client Solutions team, you can have complete confidence in meeting your regulatory needs both now and into the future. MARS Market Risk helps firms maintain transparency in their risk processes in order to meet regulatory reporting requirements while improving operations and reducing technology spend.

EFFECTIVELY MANAGE REGULATORY RISK REPORTING

MARS Market Risk can help you comply with a number of key regulations, including but not limited to:
- FORM PF Stress Testing
- AIFMD Regulatory Reporting
- UCITS Regulatory Reporting
- Basel-compliant market risk analytics
- CCAR Stress Testing

Regulatory risk functionality includes:
- Historical and Monte Carlo VaR and Stressed VaR with flexible parameterization and backtesting reports
- Customizable regulatory dashboards and output files
- Historical archiving of all risk results
- Exposure and leverage calculations, including both gross and commitment approaches for UCITS and AIFMD
- Flexible aggregation to view risk concentration and compare to limits
- Comprehensive stress testing capabilities with an extensive library of scenarios
The Multi-Asset Risk System (MARS) provides consistent and consolidated valuation, product lifecycle analysis, market risk, counterparty risk, and collateral management.

MARS is powered by Bloomberg’s world class pricing library, market data, and mortgage cash flow engine and enables front-office, risk, and collateral professionals to analyze their trading and investment portfolios, mitigate risk, and prepare for the unexpected.

ABOUT THE BLOOMBERG PROFESSIONAL SERVICE

The founding vision in 1981 was to create an information services, news and media company that provides business and financial professionals with the tools and data they need on a single, all-inclusive platform. The success of Bloomberg is due to the constant innovation of our products, unrivalled dedication to customer service and the unique way in which we constantly adapt to an ever-changing marketplace.

The Bloomberg Professional service is a powerful and flexible tool for financial professionals — whatever their needs — in cash and derivatives markets as diverse as equities, currencies, commodities, money markets, government and municipal securities, mortgages, indices, insurance and legal information. The Bloomberg Professional service seamlessly integrates the very best in real-time data, news and analytics.

In addition, Bloomberg users benefit from on-demand multimedia content, extensive electronic trading capabilities and a superior communications platform. Bloomberg customers include influential decision makers in finance, business and government. Business and financial professionals recognize the Bloomberg Professional service as the definitive tool for achieving their goals because it offers unparalleled assistance and functionality on a single platform for a single price.
LEARN MORE

Not only does Bloomberg’s MARS Market Risk solution help address the needs you have today, it also prepares you for those to come. To learn more about Bloomberg’s risk solutions, visit RISK <GO> or contact us at riskinfo@bloomberg.net.