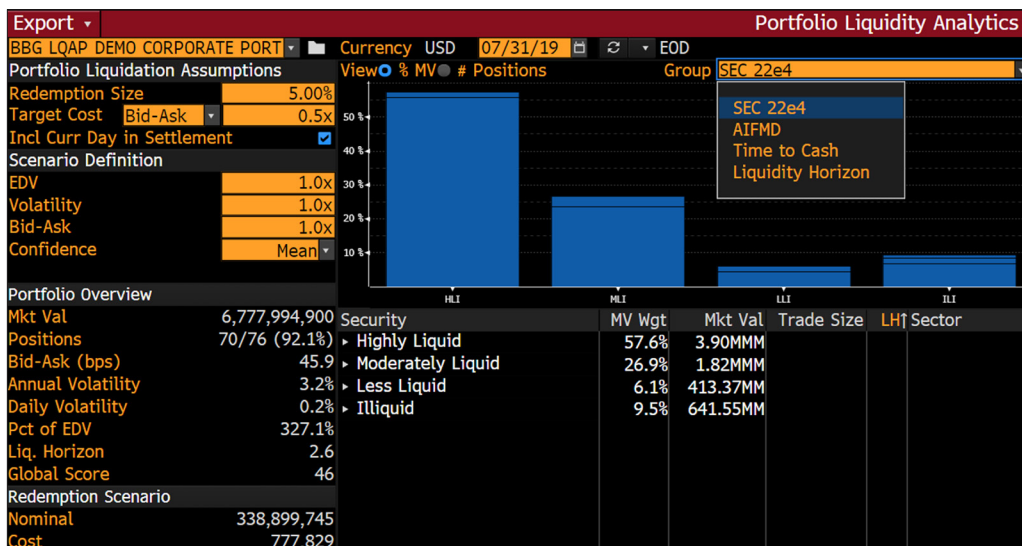


Portfolio Liquidity Assessment (LQAP)

Managing liquidity risk within a portfolio in less transparent markets is challenging. Obtaining a clear, unbiased view of the time and cost of liquidation allows proactive alignment of your positions' liquidity profile — ultimately enhancing your ability to preserve alpha.

Bloomberg's solution for Liquidity Assessment of Portfolios (LQAP) is driven by award-winning analytics and provides the ability to quantitatively evaluate market liquidity across multiple asset classes in normal and stressed market conditions. LQAP integrates seamlessly with the Bloomberg Terminal® portfolio functions (PRTU and AIM), allowing clients to setup their own custom portfolios.

LQAP provides on-demand analysis and monitoring of your portfolio's liquidity to enhance risk management and investment processes, and supports global regulatory classification and limit monitoring. With one click, LQAP produces PDF dashboards for management reporting, Excel reports for detailed analysis, or Bloomberg Data License request files for easy integration with Enterprise Data Feed.



LQAP <GO>

LQAP analytics

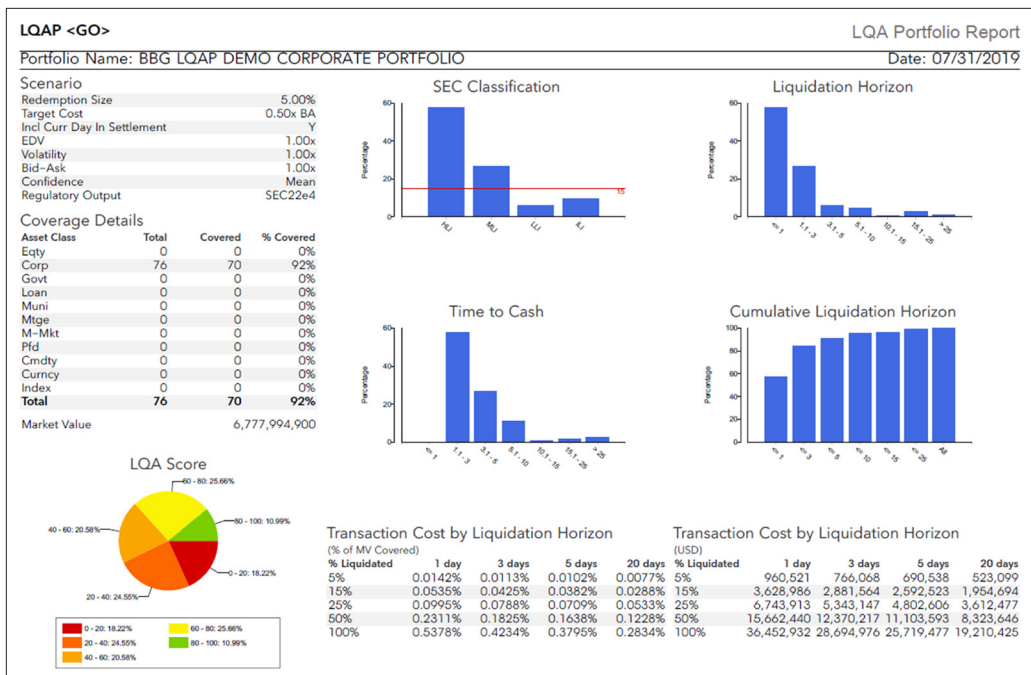
- Analyze cost and time to meet redemption scenarios
- Evaluate and monitor aggregate portfolio liquidity metrics
- Customize assumptions for stress testing and scenario analysis
- Offer pre-configured views to facilitate regulatory risk reporting
- Provide fund look-through for ETFs

Global coverage

- Government and agency bonds
- Corporate bonds
- Municipal bonds
- Secondary market loans
- Global equities and ETFs
- Preferred stock
- Structured Products (ABS/MBS)
- TBA Securities
- Listed equity derivatives

LQAP reporting

- PDF Dashboard
- Position-level Excel export
- Regulatory classifications: SEC 22e4 and AIMFD
- Liquidation time horizon
- Time to cash (net of settlement period)
- Transaction cost across multiple redemption sizes and horizons



LQAP <GO> PDF Dashboard

Evaluate market liquidity across your business

Clear understanding of market liquidity exposure is a key component of a robust enterprise risk management framework. LQA provides insight into the liquidity of your portfolio and the analytics to intelligently navigate market liquidity risk.

Bloomberg's data-driven approach to measure liquidity provides reliable and consistent enterprise-wide analytics to facilitate:

- Regulatory reporting
- Redemption and subscription analysis
- Stress testing and scenario analysis
- Monitoring of liquidity risk limits
- Relative liquidity comparison across portfolios
- Early warning indicators
- Portfolio construction and optimization
- Transaction cost analysis
- Independent corporate governance
- Liquidity disclosure for investor relations

Bloomberg liquidity solution

- LQA <GO> provides single security liquidity analytics, transparency and documentation on the Bloomberg Terminal®
- LQA enterprise data solutions feed risk and reporting applications via Enterprise Data-Feed, BLP API, and custom Excel functions
- Integration with Bloomberg Terminal

Bloomberg for enterprise

To succeed today, financial institutions must respond to challenges that are not addressed by traditional approaches. They require world-class solutions that integrate people, processes, information and technology for the front office, middle office and operations. Bloomberg partners with these institutions to protect and capitalize on data, manage risk, deliver transparency and control costs. Through enterprise-level expertise and three decades of deep industry experience, Bloomberg creates real value through the use of innovative technology that turns data into a strategic asset.

Learn more

Learn more about how we can help your firm automate its data needs. Visit bloomberg.com/liquidity or reach us at eprise@bloomberg.net.

Take the next step.

For additional information, press the <HELP> key twice on the Bloomberg Terminal®.

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