

The background of the advertisement features a dark, textured surface with glowing orange and yellow lines and data points. On the left side, there are several vertical columns of numbers, including 52, 8.93, 27.38, 97.87, 25.38, 84.93, 51.51, and 6.11. The main focus is a large, stylized candlestick chart that trends upwards from the bottom left towards the top right. The overall aesthetic is high-tech and financial.

Multi-Asset Risk System. Leave nothing to chance.

Bloomberg Terminal

Risk & Valuations

Bloomberg



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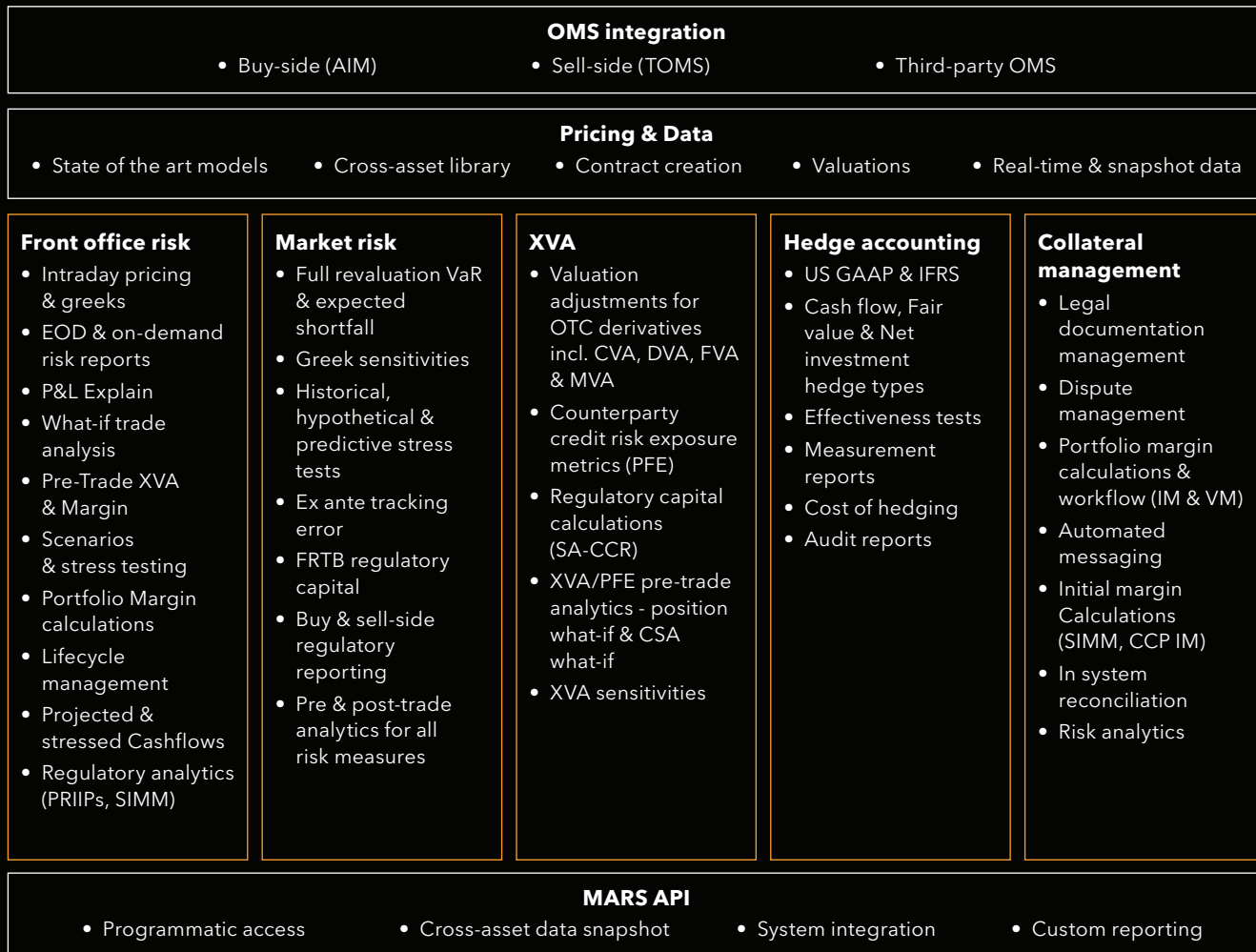
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Analyze exposure. Mitigate risk. Prepare for the unexpected.

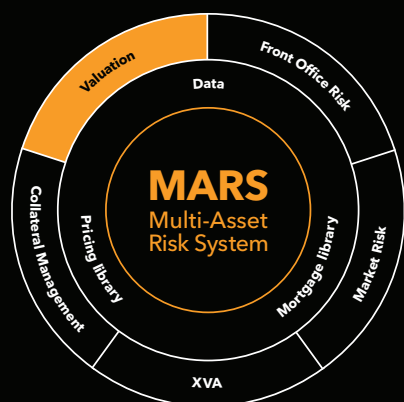
Multiple solutions. One system. Bloomberg's Multi-Asset Risk System (MARS) is a comprehensive suite of risk management tools that delivers consistent, consolidated results across your entire firm. Powered by Bloomberg's world-class pricing library, market data and mortgage cash flow engine, MARS enables front office, risk and collateral professionals to analyze their trading and investment portfolios, manage and mitigate their exposure and ready themselves for any turn of events.

Bloomberg Multi-Asset Risk System (MARS)

Analyze exposure, mitigate risk, and prepare for unexpected market changes. All powered by Bloomberg's analytics and data.



MARS Valuations



A comprehensive pricing library

In evolving markets with increasing regulatory oversight, both buy-side and sell-side firms need a powerful solution to value their portfolios and understand their key risks. Using comprehensive pricing library and market-leading Bloomberg data, MARS Valuations solution delivers credible and comprehensive end-of-day market values and Greeks for your entire portfolio for enterprise use with a powerful, versatile and highly intuitive experience.

Broad coverage, flexible pricing

MARS Valuations' comprehensive asset class coverage encompasses a broad spectrum of financial instruments, including cash products, exchange-traded, over-the-counter derivatives and structured products. And it provides users full transparency into and flexibility with market data and pricing models.

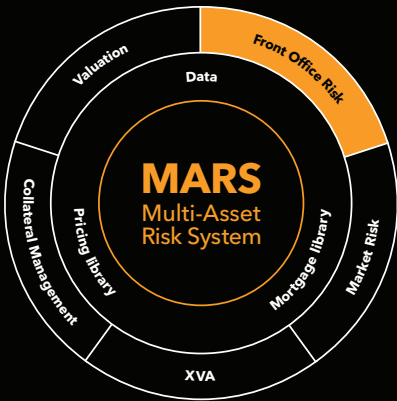
The right model for your needs

Bloomberg MARS Valuations is built on a comprehensive quantitative library that offers a range of pricing models. Whether you are pricing an FX basket, a long-dated FX-IR hybrid, an equity auto-callable or an interest rate range accrual, the pricing library provides the right modeling technique to capture the market dynamics. The list of models includes but is not limited to local volatility, stochastic volatility (such as Heston Model), stochastic local volatility, Hull-White one-two-factor, shifted Libor market model, hybrid of Hull-White one-factor and local volatility.

Market-leading data

As industries become more aware of the hidden complexities within financial products, high-quality underlying market data is playing an ever-more-prominent role. Bloomberg employs innovative data-cleaning techniques and algorithms to generate high-quality data. MARS Valuations enables you to feed high-quality Bloomberg data and snapshot-based golden data into its state-of-the-art pricing library to derive valuations for enterprise use.

MARS Front Office



Spot & manage portfolio risk - intraday, every day

MARS Front Office provides a comprehensive suite of risk analytics that delivers consistency between risk and the front office. With term structure Greeks, advanced scenario and stress test capabilities, P&L explain, as well as streamlined workflow solutions, MARS Front Office has everything you need to increase operational efficiency, gain greater consistency and thrive in a challenging business landscape. MARS Front Office allows you also to adapt in a timely manner to new regulations by offering regulatory risk analytics such as PRIIPs.

Seamless OMS & data integration

MARS Front Office – and the entire MARS family of solutions – is fully integrated with Bloomberg’s other market-leading solutions, including the Bloomberg Terminal® and our range of order management systems for both the buy side and sell side. Monitor the value of your portfolios in real time, conduct pre-trade analysis, analyze hedging and investment decisions and perform intraday life cycle and cash flow management – all on a single platform.

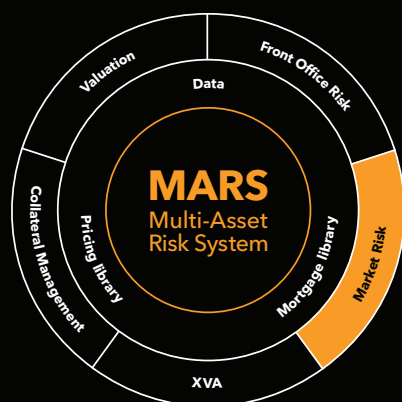
Accurately price derivatives cross-asset

MARS Front Office is built on a consolidated cross-asset library integrated Bloomberg Derivatives single-security calculators – SWPM for interest rate derivatives, OVML for FX and commodities, OVME for equities, CDSW for credit and the award-winning Bloomberg multi-asset derivatives library, DLIB.

Calculate the right margin

MARS Front Office allows you to calculate Initial Margin (IM) using CCP IM models for cleared netting sets (CCP/FCM pair) and for OTC Bilateral netting sets with ISDA SIMM. You can lower your capital requirements using incremental IM and “Porting” analysis across cleared and non-cleared netting sets to select the optimal trade venue. MARS also facilitates the attribution, transparency and reporting of SIMM IM risk classes and Greeks for all non-cleared netting set.

MARS Market Risk



Cover every angle with risk analytics customized to your enterprise

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. MARS Market Risk is a complete risk analytics and reporting solution designed for all risk managers, from the chief risk officer to the risk analyst. Powered by Bloomberg data and analytics, our multi-asset-class offering includes all standard risk measures that financial 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 both listed and OTC instruments.

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 and Expected Shortfall analytics, a flexible stress testing toolkit for historical and predictive scenario analysis. A full set of Greek sensitivities suitable for managing a book and calculating regulatory measures such as SIMM and FRTB SA is also included.

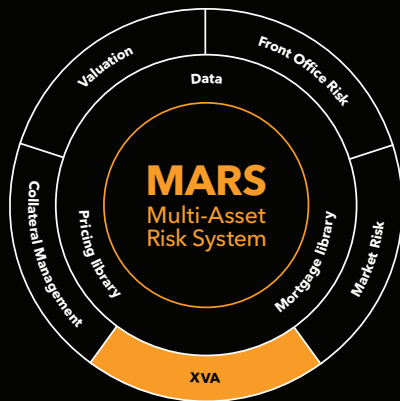
Customized & streamlined workflow for your enterprise

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. All so you can gauge risk levels precisely and make faster, more incisive recommendations for your firm.

Seamless regulatory risk reporting including FRTB SA capital

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, FRTB Standardized and Internal Models Approaches, Basel-compliant market risk analytics and CCAR Stress Testing.

MARS XVA



Manage exposure & valuation adjustments for non-cleared OTC derivatives

Regulatory and accounting changes since the 2008 financial crisis have made measuring and managing OTC derivative counterparty exposures and their associated costs a vital focus for financial institutions.

Built on Bloomberg's market-leading data, pricing and analytics, MARS XVA delivers a comprehensive solution for counterparty risk analytics and reporting for OTC derivatives. Highly versatile, MARS XVA fulfills the needs of front office traders calculating and hedging XVA and credit department risk managers using PFE to manage exposure.

A complete XVA solution

MARS XVA provides a full suite of metrics to help you quantify valuation adjustments used by the market to capture credit, funding and capital risks.

Credit

While inter-bank trading in vanilla interest rate and FX derivatives has migrated toward central clearing, trading between banks and corporate, sovereigns and pension funds remains mostly bilateral. MARS XVA gives you the ability to quantify expected counterparty losses through CVA for optimal efficiency.

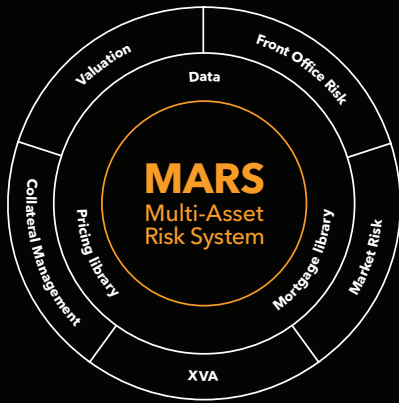
Funding

With banks unable to fund at pre-crisis levels, the market recognizes the importance of quantifying the funding costs of OTC derivative portfolios. MARS XVA ensures that you can calculate both the costs arising from counterparties trading under less-than-perfect variation margin arrangements (quantified through FVA) as well as the initial margin costs incurred under non-cleared margin rules for bilateral trading (quantified through MVA).

Capital

Capital requirements for counterparty default risk have increased substantially since the crisis and a new CVA capital charge has also been introduced. MARS XVA lets you quantify your capital requirements at the time of trading and on an ongoing basis to help optimize your capital usage.

MARS Multi-Asset Risk System



The Multi-Asset Risk System 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.

Learn more

To learn more about Bloomberg's risk solutions, visit **RISK <GO>** on the Bloomberg Terminal or contact us at riskinfo@bloomberg.net.

Take the next step.

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

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