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# Bloomberg Risk Analytics Survey 2022



## Methodology

Bloomberg's Risk Analytics Survey was conducted from September 2022 to November 2022 during Bloomberg's global event series, *Managing Risk in a New Era of Uncertainty*.

Nine in-person events were hosted in New York, Chicago, Toronto, Boston, Milan, Frankfurt, Stockholm, and London.

During the events, over 200 Bloomberg clients, risk professionals and leaders responded to the live survey questions.

### Survey Participants by Job Role



## Which risk is your top concern for 2022-2023?

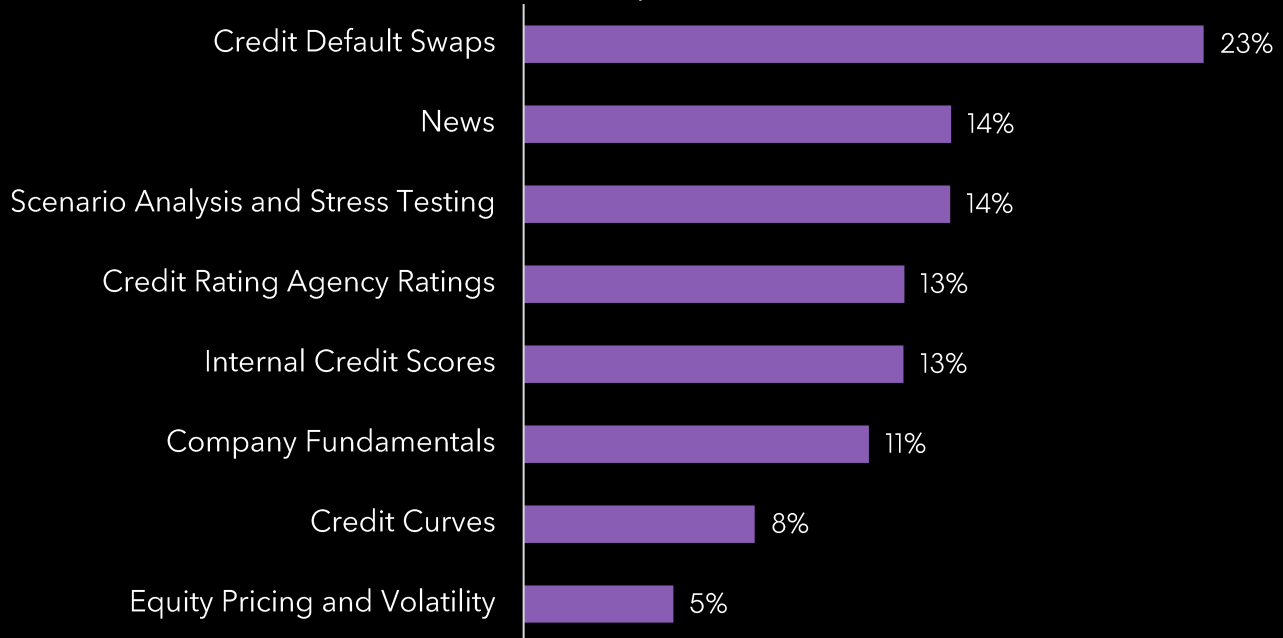
194 respondents



Market risk followed by credit and liquidity risk are primary concerns driven by interest rate hikes, higher inflation, increased volatility, and widening spreads.

## Which credit risk indicators have been most useful in managing the market events of 2022?

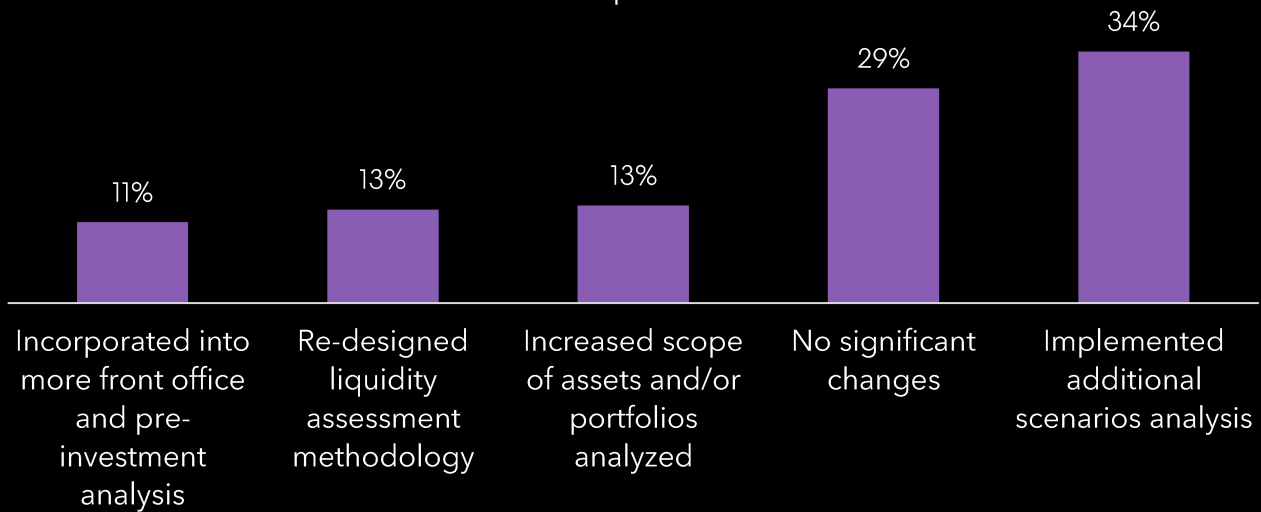
262 respondents



Respondents cited using point-in-time factors including credit default swaps and news, which are quick to capture the impact of market events but can be noisy, as the most useful sources.

## How has your liquidity risk management framework changed in the past 12 months?

182 respondents




Additional scenario analysis was the primary update firms made to their liquidity risk frameworks. This was followed by no significant changes indicating firms may be riding out the storm and waiting to see how their current systems perform.

## How is climate risk currently integrated into your risk management framework?

178 respondents



While longer term climate risks are lower on the agenda with just 5% of respondents saying this was a key concern, 90% of respondents are making progress toward integrating climate risk into their analysis indicating it continues to be something firms are closely watching.



Bloomberg provides a number of comprehensive solutions that enable clients to integrate risk management throughout the trading and investment cycle.

[Learn more >>](#)

### **Liquidity Assessment with LQA**

LQA uses Bloomberg's robust financial datasets to provide a quantitative evaluation of market liquidity that is calibrated daily to quickly capture changing market conditions across multiple asset classes. LQA is widely used across the financial industry facilitating regulatory compliance (ex: SEC 22e-4), enhanced risk management, and pre-investment analysis.

[Learn more >>](#)

### **Market Implied Probability of Default, MIPD**

MIPD uses the rich fixed income data from Bloomberg's evaluating pricing service (BVAL) to distill market sentiment into a responsive creditworthiness indicator. MIPD complements traditional credit risk analysis with a powerful early warning indicator, enabling clients to proactively mitigate credit risk and identify trading and investment opportunities.

[Learn more >>](#)

### **Multi-Asset Risk System, MARS**

Bloomberg MARS is a comprehensive suite of risk management solutions. MARS, which is delivered on the Bloomberg Terminal and via APIs, provides risk analytics for cash and derivatives securities, from vanilla to complex and cash structured products. Bloomberg Risk solutions cover all traders and portfolio managers' front-office needs across market risk, XVA, credit risk, collateral and SIMM among others, which are built on a common pricing library to provide consistency across client workflows.

[Learn more >>](#)