

Risk Analytics & Pricing Valuations Survey 2024

Hosted by Bloomberg

Bloomberg

Methodology

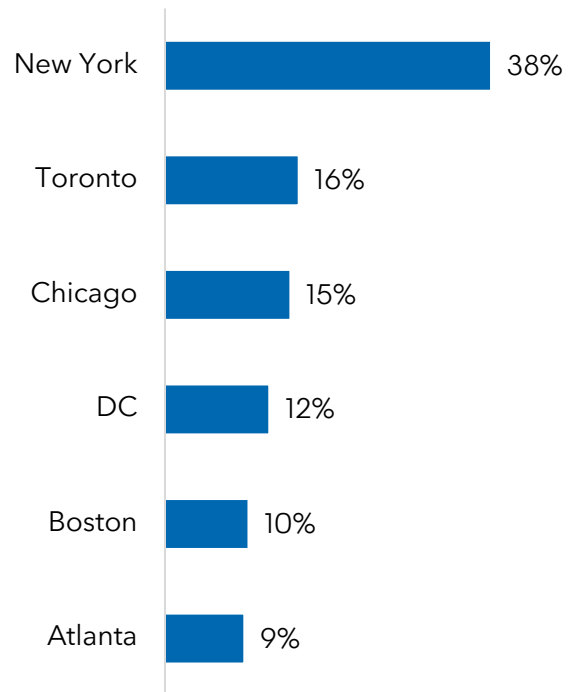
Bloomberg's Risk Analytics & Pricing Valuations Survey was conducted from April through October 2024 during Bloomberg's Managing Risk and Valuation event series.

Six in-person events were hosted in Atlanta, Boston, Chicago, DC, Toronto and two sessions were hosted in New York.

During the events, Bloomberg clients, risk managers, data professionals and senior industry participants responded to the live survey questions.

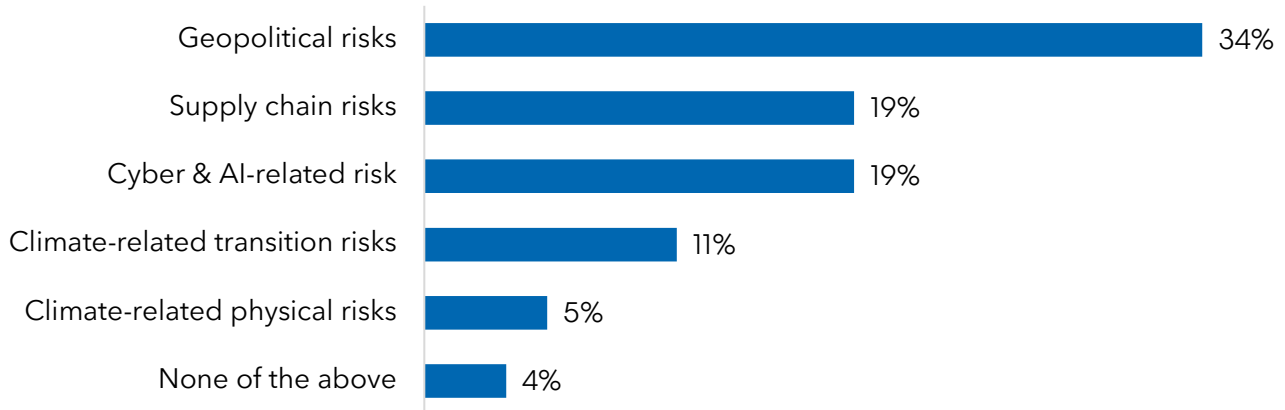
Respondents by Event Location

204 total respondents



What emerging risks do you think will have a significant impact on the market in the next 1-3 years? Can select multiple options.

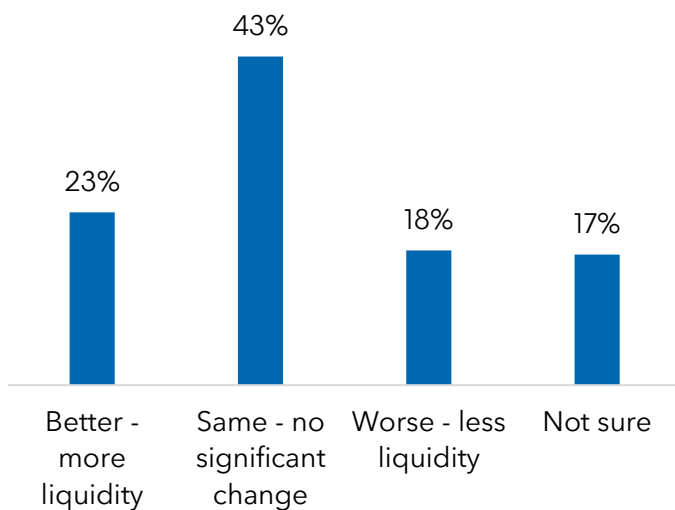
334 responses



As markets navigate an unpredictable global landscape, geopolitical risk is a rising priority followed by concern about supply chain vulnerabilities and addressing emerging AI and cybersecurity risks.

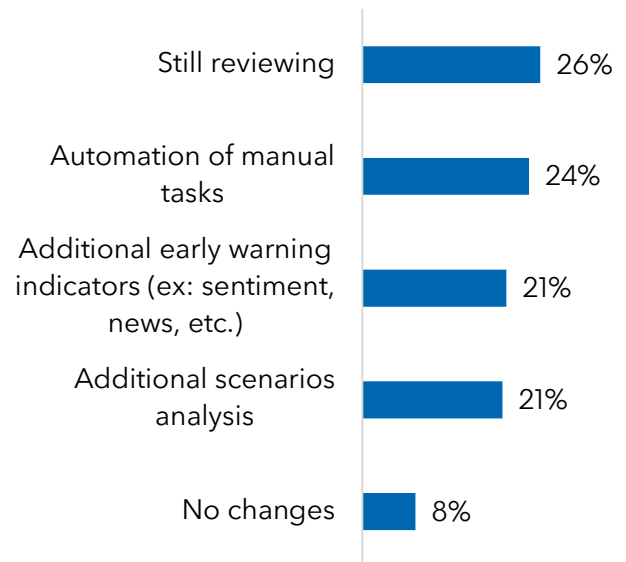
How do you feel overall market liquidity has changed in the past 6 months?

182 responses



In light of recent market events, what changes are you considering making to your credit risk framework?

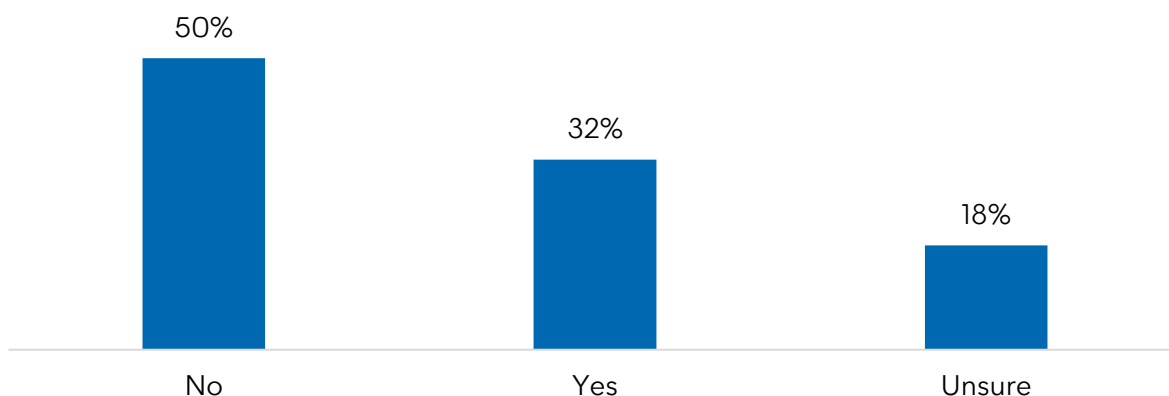
180 responses



Respondents are fairly divided on the degree of potential brewing liquidity risk, and they types of changes they are considering making to their credit risk frameworks.

Are you using AI products in the front office?

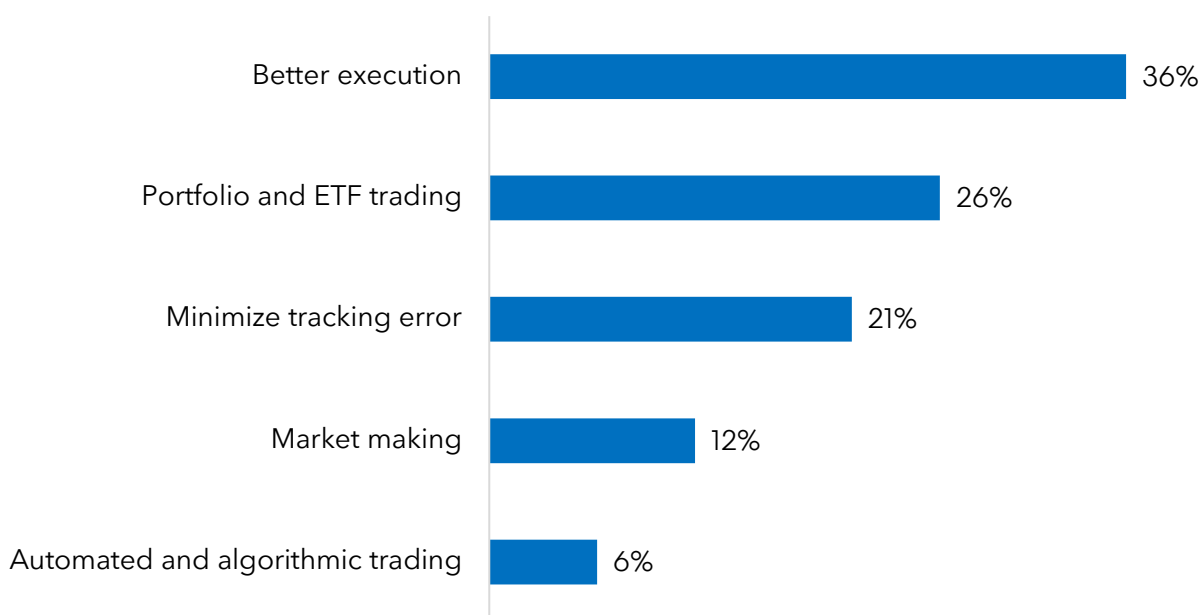
185 responses



Nearly a third of respondents are utilizing AI in the front-office, which indicates a growing competitive divide with early adopters poised to capture new efficiencies and advance trading advantages.

What is your main use case for real-time bond pricing?

180 responses



Streamlining trading workflows is a priority with most respondents selecting better execution, portfolio and ETF trading and minimizing tracking error for leveraging real-time bond pricing.



About Bloomberg's Risk Analytics & Pricing Solutions

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.

Market Implied Probability of Default with 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.

Real-Time Pricing with IBVAL Front Office

Intraday BVAL (IBVAL) Front Office supports the need for more frequent pricing data and provides greater visibility into indices, portfolio management, ETF trading and automated trading. With pricing as fast as every 15 seconds on a growing universe of approximately 45,000 for the USD, GBP, and EUR credit markets, IBVAL Front Office helps firms make more informed decisions in increasingly automated fixed income markets.

Evaluated Pricing with BVAL

Bloomberg's award-winning evaluated pricing service, BVAL, supplies independent and transparent evaluated pricing daily for over 3 million securities for all asset classes across the liquidity spectrum, including thinly-traded and hard-to-price fixed income securities.

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