S&P Global
Market Intelligence

Financial Risk Analytics
Buy Side Risk – Liquidity Risk

Integrated Liquidity data to enhance your Risk Management

Understanding the liquidity risk within portfolios has become common practice within most risk teams but maintaining a single multi-asset class solution that measures liquidity risk metrics in conjunction with established market risk metrics is challenging.

The Buy Side Risk solution from S&P Global Market Intelligence addresses these challenges by leveraging our own market leading liquidity data in our model, and/or overlaying and utilising clients' own liquidity data.

Leverage our industry leading Liquidity Risk modelling

The Buy Side Risk solution has access to S&P Global's market leading liquidity data to construct unique liquidity surfaces for each asset. The surface captures the liquidity risk along three dimensions: time to liquidate, position size and cost to liquidate. When there are insufficient transactions to construct a surface for a given security, a comprehensive proxy methodology falls back to issuer level or sector level data.

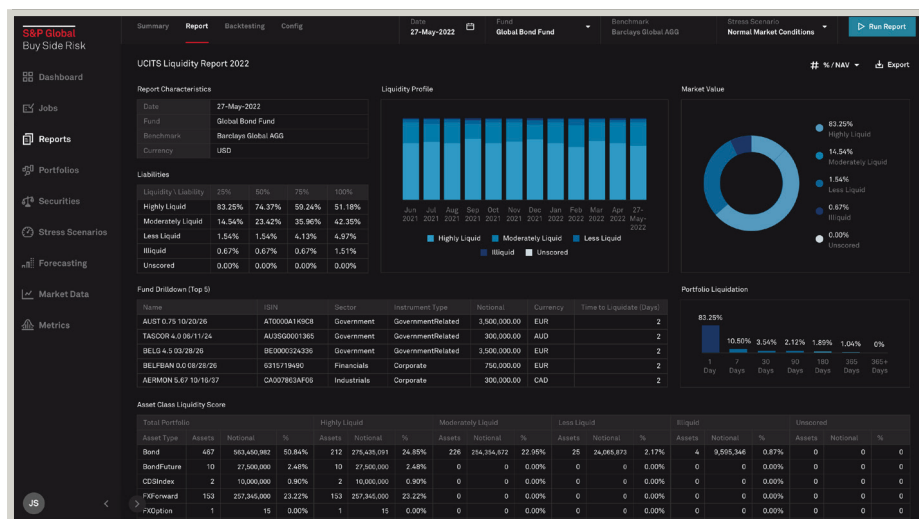**Financial Risk Analytics – Product Set**

Traded Market Risk

XVA

Counterparty Credit Risk

Buy Side Risk
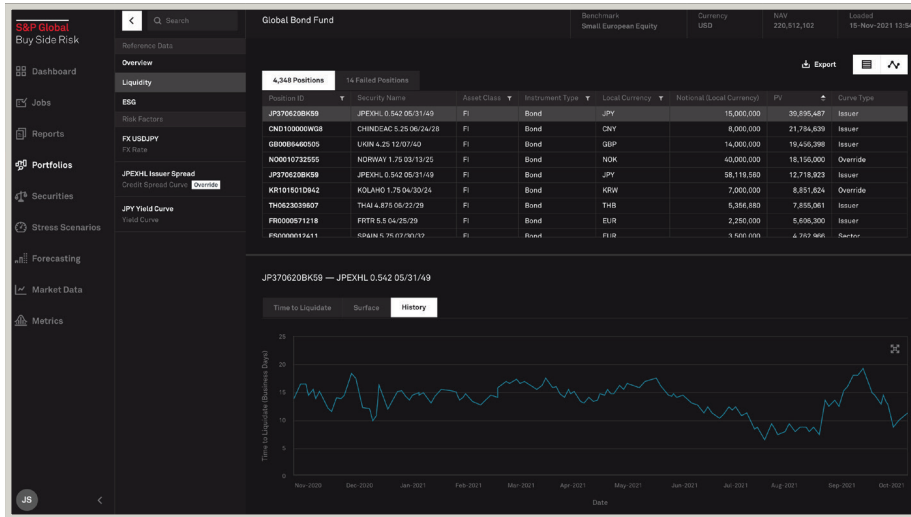
Bond Analytics

ESG Risk

Liquidity Risk

Align Trading Desks with Risk Teams

The Buy Side Risk solution allows you to combine the qualitative view from Trading Desks with the quantitative output from our liquidity risk model, to ultimately give a firm-wide view on liquidity.

In addition, our cloud-based UI provides on-demand, bespoke reporting along with standard overnight output processes, with support for all relevant regulatory reporting.

RiskTech 100 2023
S&P Global
Market Risk – Buy-Side

RiskTech Buyside50 2022
Top 5

RiskTech Buyside50 2022
S&P Global Market Intelligence
Winner:
Investment/Market Risk – Credit

Buy-Side Technology
Awards Winner 2021
Best overall buy-side technology provider, 2021
IHS Markit

CONTACT US

The Americas	**EMEA**	**Asia-Pacific**
+1-877-863-1306	+44-20-7176-1234	+852-2533-3565

spglobal.com/marketintelligence

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