

PORT <GO> EQUITY PORTFOLIO & RISK ANALYTICS

Bloomberg's Portfolio & Risk Analytics solution for investment professionals empowers you with the tools required to successfully implement optimal equity investment portfolio strategies. Our platform will help you make quicker, more informed decisions by enabling you to easily and accurately measure portfolio risk and return.

Fully integrated with the Bloomberg Professional® service at no additional cost, our Portfolio & Risk Analytics platform gives you an end-to-end perspective for your equity portfolio—past, present, future—thus streamlining your overall investment management workflow.



A PORTFOLIO VIEW DESIGNED WITH YOUR WORKFLOW IN MIND

PORT <GO> enables you to:

- » **Understand Historical Performance** – Examine performance relative to your benchmark and identify the sectors, securities or fundamental risk factors that have driven historical performance.
- » **Analyze Current Structure** – Leverage Bloomberg's vast securities database to analyze your portfolio's current structure and characteristics. Monitor your intraday performance in real time and quickly link to the news that is trending now that most impacts your portfolio.
- » **Anticipate Future Risk** – Measure and anticipate portfolio risk using multiple lenses and filters, including tracking error analysis, scenario analysis and value-at-risk.
- » **Test Your Investment Ideas** – Utilize the fully integrated portfolio construction tools to analyze the impact of hypothetical trades on your portfolio's fundamental and risk characteristics. Backtest your investment strategies as you work to construct your optimal portfolio.

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The following section outlines the eight primary tabs you can leverage to gain better insight into your portfolio:

Track the intraday performance of your portfolio against benchmarks you choose using real-time data. Track the contribution to return at the sector and security levels. Use news heat indicators to identify at a glance and then instantly view the stories that are most impacting your portfolio today.

View your current positions, weights and allocations across sector, country or any custom grouping model. Compare your portfolio's sector weights relative to a benchmark. Backdate the analysis to view positions and weights as of a specific date or as a time series trend.

Analyze the fundamental characteristics of your equity portfolio as of a specific date or as a time series trend. Price Earnings Ratio, Dividend Yield and Earnings Growth are just a few of the available metrics you can choose to display.

Examine the historical cumulative performance of your portfolio relative to its benchmark. Easily change the analysis time frame to home in on a specific sub-period or visualize long-term performance patterns. Gain insight into your portfolio's historical risk/return trade-off by examining standard deviation, Sharpe ratio and other measures.

Analyze how the structure of your portfolio contributed to your active performance. Break down your active return in terms of sector allocation, security selection, and currency movements. Leverage our risk models to understand how various risk factors contributed to your portfolio's performance.

Analyze your portfolio's ex-ante (predicted) risk by using one of Bloomberg's multi-factor risk models. Understand your portfolio's exposure to fundamental factors, such as growth, value, momentum, and quickly identify the top risk contributors.

Estimate your portfolio's maximum loss as measured at a given confidence interval using Bloomberg's Value-at-Risk. VaR utilizes the factor structure of our multi-factor risk models and supports industry-standard calculation algorithms, including historical simulation, parametric and Monte Carlo methods.

Utilize scenario analysis to gauge the impact of market events on your portfolio's future performance. Perform stress tests based on various historical events, such as the debt ceiling crisis of 2011, as well as hypothetical market scenarios, such as a change in interest rates.

Quickly evaluate potential trades or edit existing positions and weights by using Trade Simulation, which is fully integrated in PORT. Analyze in real-time the impact of hypothetical trades on your portfolio's performance, fundamental characteristics and risk structure.

Bloomberg's Portfolio Optimizer offers advanced capabilities for constructing and re-balancing portfolios with tailored risk, return and exposure characteristics. Generate an efficient frontier of optimal portfolios and backtest your trade ideas to see how your investment strategy would have performed historically.

To learn more about Bloomberg's Portfolio & Risk Analytics solution press the <HELP> key twice on the Bloomberg Professional service or go to bloomberg.com/portfolio-risk.

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