PORT <GO> FIXED INCOME PORTFOLIO & RISK ANALYTICS

Bloomberg's Portfolio & Risk Analytics solution for investment professionals empowers you with the tools required to successfully implement optimal fixed income 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 fixed income portfolio—past, present, future—thus streamlining your overall investment management workflow.

Name	Source	OAD	6M	1Y	2Y	3Y	5Y	7Y	10Y	20Y	30Y
Totals	Portfolio	4.81	0.02	0.09	0.62	0.86	0.26	0.44	0.40	1.79	0.36
	Benchmark	5.49	0.00	0.01	0.02	0.05	2.69	2.72	0.00	0.00	0.00
	Difference	-0.68	0.02	0.08	0.60	0.81	-2.43	-2.29	0.40	1.79	0.36
Corporate Debt	Portfolio	4.43	0.02	0.07	0.58	1.16	0.32	0.08	0.39	1.59	0.26
	Benchmark	5.32	0.01	0.02	0.04	0.10	2.57	2.59	0.00	0.00	0.00
	Difference	-0.89	0.01	0.05	0.54	1.07	-2.25	-2.51	0.39	1.59	0.26
Government Debt	Portfolio	5.80	0.02	0.10	0.75	0.39	0.10	1.07	0.38	2.40	0.60
	Benchmark	5.54	0.00	0.01	0.01	0.04	2.72	2.76	0.00	0.00	0.00
	Difference	0.27	0.02	0.09	0.74	0.35	-2.62	-1.69	0.38	2.40	0.60
Securitized Debt	Portfolio	2.90	0.09	0.24	0.31	0.34	0.47	0.59	0.60	0.25	0.00
	Benchmark										
	Difference	2.90	0.09	0.24	0.31	0.34	0.47	0.59	0.60	0.25	0.00
U.S. Municipal Debt	Portfolio										

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 database of over two million bonds to analyze your portfolio's current structure including your sector, interest rate and credit risk exposures.

» **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.

NAVIGATE PORT <GO> WITH EASE

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

Intraday

Monitor the intraday return of your fixed income portfolio by leveraging Bloomberg's intraday fixed income pricing sources, including MSG1 pricing. Track the contribution to return at the sector and security levels.

Holdings

View your current positions and weights by sector, duration, credit quality or any custom classification. Compare your portfolio's allocations relative to a benchmark. Backdate the analysis to view positions and weights as of a specific date or as a time series trend.

Characteristics

Understand your current interest rate exposures, credit risk exposures, and projected cash flow payments to help you make informed investment decisions. Analyze the fundamental characteristics of your fixed income portfolio as of a specific date or as a time series trend.

Performance

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.

Attribution

Analyze how the structure of your portfolio contributed to your active performance. Break down your active return in terms of interest rate bets, spread bets, and security selection decisions. Leverage our risk models to understand how various risk factors contributed to your portfolio's performance.

Tracking Error/Volatility

Analyze your portfolio's ex-ante (predicted) risk utilizing Bloomberg's fixed-income risk factor model. Quickly isolate the intended or unintended bets relative to your benchmark based on curve, spread and sector bets.

VaR

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.

Scenarios

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.

PORTFOLIO CONSTRUCTION TOOLS

Trade Simulation

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 duration and other risk measures.

Optimization

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.

LEARN MORE

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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