PORTFOLIO & RISK ANALYTICS

MAX INDEX IN PORT <GO>

PORT <GO> supports a number of local prices sources. The MAX Composite Index is now available for all Bloomberg Professional® service customers. The return and risk analysis will be loaded based on the local prices selected within the pricing waterfall in PORT <GO>.



To access the setup of the pricing waterfall, in PORT <GO>, click on 11) "View" then "Edit" Current View. Next, select "Pricing Source" option on the left (as highlighted in blue on the screenshot).

In the "Fixed Income and Private Ticker Historical Data" section, the current waterfall used by PORT is displayed. To change this waterfall, click on "Customize".

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In the next screen, click on 2) "Edit", then "Create" to create a custom waterfall. (By default Bloomberg Valuation (BVAL) will be listed here.)

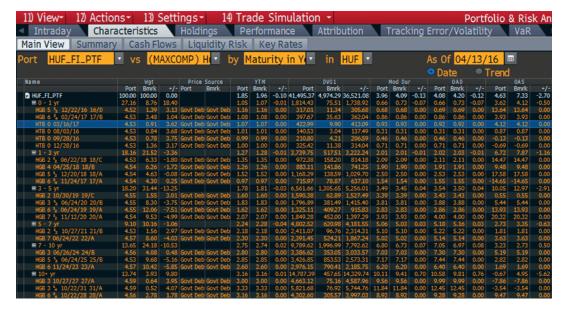
On the left-hand side of the screen scroll to find "Govt Debt Mgmt" and click the blue "+" sign to add the pricing source to the right-hand side of the screen under "Selected Price Sources". The pricing waterfall order can be re-arranged.

Simply drag and drop the sources listed on the right hand side using the icon in the first column to re-arrange their order of priority save the new waterfall, click 1) "Save".

Similarly, for benchmark pricing, click on the "Customize" button next to the benchmark pricing waterfall in the previous screen, and follow the same steps to create a custom pricing waterfall for benchmarks.



For example, in the screen to the left, the waterfall is GDM > BVAL > Custom, which means that the pricing of the portfolio will follow the waterfall. If there is GDM pricing for the bond, PORT <GO> will use GDM prices, if not, it will go to the next one – BVAL, and if there is no pricing from BVAL, it will move to your custom market price.



This screen shows a Fixed Income portfolio invested in bonds which are part of the MAX COMP Index. Bond Prices are sourced from the Government Debt Management Agency and all the related yields and durations as well as all the consecutive tabs of PORT <GO> are calculated using those prices.

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For additional information, press the <HELP> key twice on the Bloomberg Professional® service.

BEIJING +86 10 6649 7500 **DUBAI** +971 4 364 1000 FRANKFURT +49 69 9204 1210 HONG KONG

+852 2977 6000

LONDON +44 20 7330 7500 MUMBAI

+91 22 6120 3600

NEW YORK +1 212 318 2000 SAN FRANCISCO

+1 415 912 2960

SÃO PAULO +55 11 2395 9000 **SYDNEY** +61 2 9777 8600

SINGAPORE +65 6212 1000

TOKYO +81 3 3201 8900