

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>.

View	MY_FI_VIEW	1) Save	2) Edit	3) Run	View Manager
General Settings	Pricing Source				
Tab Order	Equity Intraday Data				
View Defaults	This is the source for live market prices for equities in the Intraday tab.				
Portfolios & Grouping	Pricing Source	Primary Exchange			
Portfolio Sources	Fixed Income Intraday Data				
Benchmark Sources	This is the source for live market prices for fixed income in the Intraday tab.				
Classifications	BVAL will be default price used if security is not priced as per the waterfall.				
Tabs & Columns	CBBT -> BGN -> MSG1 -> EXCH -> TRAC				
Intraday	Live Pricing	Bid			
Characteristics	Equity & Fund Historical Data (Bloomberg Tickers)				
Holdings	This defines the order of sources for closing prices.				
Performance	Pricing Source	Global (Primary Exchange - Comp)	Customize		
Attribution	Fixed Income & Private Ticker Historical Data				
Trking Error/Volatility	This defines the sources for closing prices and other non-ticking data.				
Var	Portfolios	Global (Index - BVAL - Portfolio)	Customize		
Scenarios	Benchmarks	Global (Index - BVAL - Portfolio)	Customize		
Calculation Settings	Fx Historical Data				
General	This defines the sources for currency rates used for calculations				
Pricing Source ->	Fx Source	Global (Index-BFIX4PM-BB Comp)	Customize		
Attribution					
Risk					
Cash Flows					
Liquidity Risk					

To access the setup of the pricing waterfall, in PORT <GO>, click on 1) "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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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.

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.

Save	Edit	Portfolio & Risk Analytics: Portfolio Waterfall
Waterfall	MAX_WATERFALL	Override Calculations With No Source
Available Price Sources*	Help	Add
MICEX Exch Corps	🔍	➕
MICEX Exch Sovereign	🔍	➕
MICEX FI Indices	🔍	➕
Merrill Lynch Index	🔍	➕
NSE - Wholesale	🔍	➕
NSE CBRIC	🔍	➕
Nomura Index	🔍	➕
PDEX Corp Summary	🔍	➕
PDEX Even Done Trade	🔍	➕
Proveedor Peru	🔍	➕
Reserve Bank of Indi	🔍	➕
Russian Cbonds Index	🔍	➕
S&P/NZX FI Indices	🔍	➕
S. African (PBMA)	🔍	➕
S. African (PCS BMA)	🔍	➕
SUBP	🔍	➕
Shanghai Exch	🔍	➕
Shenzhen Stock Exch	🔍	➕
Superintendencia	🔍	➕
*Not Permitted for Graved Sources		

Selected Price Sources	Help	Delete
Govt Debt Mgmt	🔍	✖
Bbg Valuation (BVAL)	🔍	✖
Portfolio (PRTU/BBU)	🔍	✖

Drag and drop icon to reorder.

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.

10) View - 12) Actions - 13) Settings - 14) Trade Simulation - Portfolio & Risk An																																									
Intraday			Characteristics			Holdings			Performance			Attribution			Tracking Error/Volatility			VaR																							
Main View			Summary			Cash Flows			Liquidity Risk			Key Rates																													
Port		HUF_FI_PTF		vs (MAXCOMP) H		by Maturity in Y		in HUF		As Of 04/13/16																															
													Date		Trend																										
Name		Port		Wgt		Bmrk		+/-		Price		Source		Port		YTM		+/-		DV01		+/-		Port		Mod Dur		Port		OAD		+/-		Port		BAS		+/-			
HUF_FI_PTF		100.00		1.85		1.00		-0.10		41,495.37		1.05		Port		4,974.20		36,521.08		3.96		4.09		Port		4.08		4.20		Port		4.63		7.23		-2.70					
0 - 1 Y		27.16		8.76		18.40		1.05		1.07		1.01		1,914.43		75.51		1,738.92		0.66		0.73		Port		0.67		0.66		Port		0.73		0.62		4.12		-0.50			
HGB 5 % 12/22/16 16/0		4.52		3.99		3.13		Govt Deb		Govt Deb		1.16		1.16		0.00		317.01		11.34		305.68		0.68		0.68		Port		0.69		0.69		13.64		13.64		0.00			
HGB 6 % 02/24/17 17/B		4.53		3.48		1.04		Govt Deb		Govt Deb		1.08		1.08		0.00		397.67		35.63		306.24		0.86		0.86		Port		0.86		0.86		3.93		3.93		0.00			
HTB 0 03/16/17		4.53		0.91		3.62		Govt Deb		Govt Deb		1.07		1.07		0.00		422.99		9.90		413.09		0.93		0.93		Port		0.92		0.92		4.12		4.12		1.00			
HTB 0 08/03/16		4.53		0.84		3.68		Govt Deb		Govt Deb		1.01		1.01		0.00		140.53		3.04		137.49		0.31		0.31		Port		0.31		0.31		0.87		0.87		0.00			
HTB 0 09/28/16		4.53		0.78		3.75		Govt Deb		Govt Deb		0.99		0.99		0.00		210.80		4.21		206.59		0.46		0.46		Port		0.46		0.46		-0.13		-0.13		0.00			
HTB 0 12/28/16		4.53		1.36		3.17		Govt Deb		Govt Deb		1.00		1.00		0.00		325.42		11.38		314.04		0.71		0.71		Port		0.71		0.71		-0.69		-0.69		0.00			
0 - 3 Y		18.16		21.22		-3.36		1.85		1.00		1.27		1.28		0.01		3,739.75		517.51		3,222.24		2.01		2.01		Port		-0.01		2.00		-0.01		6.72		7.87		-1.16	
HGB 2 % 06/22/18 18/C		4.53		3.32		1.80		Govt Deb		Govt Deb		1.25		1.25		0.00		972.35		158.20		914.15		2.09		2.09		Port		2.11		2.11		0.47		0.47		0.00			
HGB 5 % 04/25/18 18/B		4.54		6.26		-1.72		Govt Deb		Govt Deb		1.26		1.26		0.00		883.11		86.18		741.25		1.90		1.90		Port		1.91		1.91		9.48		9.48		0.00			
HGB 5 % 12/20/18 18/A		4.54		4.63		-0.08		Govt Deb		Govt Deb		1.52		1.52		0.00		1,168.29		138.59		1,029.70		2.50		2.50		Port		2.53		2.53		17.58		17.58		0.00			
HGB 6 % 11/24/17 17/A		4.54		4.30		0.25		Govt Deb		Govt Deb		0.97		0.97		0.00		715.97		78.87		637.10		1.54		1.54		Port		1.55		1.55		-14.65		-15.65		0.00			
3 - 5 Y		18.20		31.44		-13.25		1.78		1.81		-0.03		6,561.66		1,305.65		5,256.01		3.49		3.45		3.54		3.54		Port		3.54		3.54		10.05		12.97		-2.91			
HGB 2 10/30/19 19/C		4.55		1.55		3.01		Govt Deb		Govt Deb		1.60		1.60		0.00		1,590.38		62.89		1,527.49		3.39		3.39		Port		3.43		3.43		0.55		0.55		0.00			
HGB 3 % 06/24/20 20/B		4.55		8.30		-3.75		Govt Deb		Govt Deb		1.83		1.83		0.00		1,796.89		381.49		1,415.40		3.81		3.81		Port		3.88		3.88		5.44		5.44		0.00			
HGB 6 % 06/24/19 19/A		4.55		12.06		-7.51		Govt Deb		Govt Deb		1.62		1.62		0.00		1,325.11		409.27		915.83		2.83		2.83		Port		2.86		2.86		13.93		13.93		0.00			
HGB 7 % 11/12/20 20/A		4.54		9.53		-4.99		Govt Deb		Govt Deb		2.01		2.07		0.00		1,849.52		452.60		1,397.29		3.93		3.93		Port		4.00		4.00		20.32		20.32		0.00			
5 - 7 Y		9.10		15.16		1.06		2.24		2.28		-0.04		4,802.57		66.96		4,811.55		5.06		5.00		5.03		5.18		Port		5.16		5.16		3.03		3.03		-0.63			
HGB 2 % 10/27/21 21/B		4.53		1.56		2.97		Govt Deb		Govt Deb		2.18		2.18		0.00		2,461.52		90.76		2,314.31		5.10		5.10		Port		5.22		5.22		1.81		1.81		0.00			
HGB 7 06/24/22 22/A		4.57		8.60		-4.03		Govt Deb		Govt Deb		2.30		2.30		0.00		2,939.45		524.21		1,867.24		5.02		5.02		Port		5.14		5.14		3.63		3.63		0.00			
7 - 10 Y		13.65		24.18		-10.53		2.75		2.74		0.02		7,981.62		1,996.99		7,792.62		6.80		7.92		6.73		7.07		Port		7.05		6.97		0.08		3.23		3.23		0.50	
HGB 3 06/26/24 24/B		4.56		4.08		0.48		Govt Deb		Govt Deb		2.80		2.80		0.00		3,386.62		353.05		3,033.57		7.03		7.03		Port		7.30		7.30		5.19		5.19		0.00			
HGB 5 % 06/24/25 25/B		4.53		9.68		-5.16		Govt Deb		Govt Deb		2.85		2.85		0.00		3,426.85		853.53		2,573.31		7.17		7.17		Port		7.44		7.44		2.82		2.82		0.00			
HGB 6 11/24/23 23/A		4.57		10.42		-5.85		Govt Deb		Govt Deb		2.60		2.60		0.00		2,976.15		790.41		2,185.75		6.20		6.20		Port		6.40		6.40		1.69		1.69		0.00			
10+ Y		13.74		3.93		9.80		3.90		3.16		3.16		0.01		14,789.37		455.65		14,329.74		10.11		9.41		10.70		Port		10.58		9.81		0.76		-0.67		-0.67		0.00	
HGB 2 12/22/22 22/A		4.56		3.90		1.64		Govt Deb		Govt Deb		3.00		3.00		0.00		4,663.12		78.16		4,585.06		9.54		9.56		Port		9.69		9.69		7.36		7.36		0.00			
HGB 3 % 10/22/31 31/A		4.59		0.52		4.07		Govt Deb		Govt Deb		3.33		3.33		0.00		5,821.68		76.92		5,744.76		11.84		11.84		Port		12.45		12.45		-3.54		-3.54		0.00			
HGB 6 % 12/28/28 28/A		4.56		2.78		1.78		Govt Deb		Govt Deb		3.16		3.16		0.00		4,302.60		365.57		3,937.03		8.97		8.97		Port		9.28		9.28		0.97		0.97		0.00			

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.

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

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