LOCAL PRICING IN PORT <GO>

Now PORT <GO> supports local pricing sources to be used for the portfolios. The return and risk analysis will be loaded based on the local prices selected on 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. On the next screen, select Pricing Source option on the left (as highlighted in blue on the screenshot), to access the pricing waterfall used in PORT <GO>.

In the Fixed Income and Private Security Historical Data section, the current waterfall used by PORT is displayed. To change this, click on Customize to access the Portfolio Waterfall screen.



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

To add any additional pricing, eg. Catalyst, TBSP via WSE and WSE, click on the blue "+" to add the pricing source to the right hand side.

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.



Finally, the pricing waterfall order can be re-arranged. Simply drag and drop the sources listed on the right hand side by the icon in the first column to re-arrange their order.

For example, in the attached screen, the waterfall is Catalyst > BVAL > Merrill Lynch, which means that the pricing of the portfolio will follow the waterfall. If there is Catalyst pricing for the bond, PORT <GO> will use Catalyst prices, if not, it will go to the next one BVAL, and if there is no pricing from BVAL, it will move to Merrill Lynch pricing.

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

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