

PORTFOLIO OF PORTFOLIOS

The screenshot displays the Bloomberg Portfolio & Risk Analytics application. The top navigation bar includes tabs for View, Actions, Settings, and Trade Simulation. Below this, a sub-menu shows Holdings, Characteristics, Intraday, Performance, Attribution, Tracking Error/Volatility, VaR, and Scenarios. The main interface is titled 'Main View' and 'Allocation'. It shows a portfolio named 'MULTI ASSET' with a weight of 100.00 and a market value of 1,424,321,372. The portfolio is broken down into several components, including Aggressive (36.24%), EU STOCKS (23.52%), and US STOCKS (12.73%). A detailed list of holdings follows, including 3M CO, APPLE INC, GOOGLE INC-CL A, GOOGLE INC-CL C, INTL BUSINESS MACHINES CORP, MICROSOFT CORP, SPDR S&P 500 ETF TRUST, and others, each with its respective weight and market value.

Name	% Wgt	Mkt Val	Book Port	Portfolio Level 1
MULTI ASSET STRUCTURED	100.00	1,424,321,372		
Aggressive	36.24	516,229,567		
EU STOCKS	23.52	334,968,809		
US STOCKS	12.73	181,260,758		
3M CO	1.99	28,406,107	US STOCKS	US STOCKS
APPLE INC	2.27	32,314,452	US STOCKS	US STOCKS
GOOGLE INC-CL A	0.94	13,446,620	US STOCKS	US STOCKS
GOOGLE INC-CL C	0.90	12,837,432	US STOCKS	US STOCKS
INTL BUSINESS MACHINES CORP	0.41	5,880,200	US STOCKS	US STOCKS
MICROSOFT CORP	0.62	8,846,141	US STOCKS	US STOCKS
SPDR S&P 500 ETF TRUST	5.58	79,529,807		
3M CO	0.03	404,679	SPDR S&P 500 ETF TRUST	US STOCKS
ABBOTT LABORATORIES	0.02	295,225	SPDR S&P 500 ETF TRUST	US STOCKS
ABBVIE INC	0.03	481,834	SPDR S&P 500 ETF TRUST	US STOCKS
ACCENTURE PLC-CL A	0.02	278,969	SPDR S&P 500 ETF TRUST	US STOCKS
ACE LTD	0.01	149,357	SPDR S&P 500 ETF TRUST	US STOCKS
ACTIVISION BLIZZARD INC	0.00	70,779	SPDR S&P 500 ETF TRUST	US STOCKS
ADOBE SYSTEMS INC	0.01	176,751	SPDR S&P 500 ETF TRUST	US STOCKS
ADT CORP/THE	0.00	24,776	SPDR S&P 500 ETF TRUST	US STOCKS

Create and share tickers on your portfolios. Book portfolio tickers as positions to create a portfolio of portfolios and analyze in PORT <GO>

WHY PORTFOLIO OF PORTFOLIOS?

MULTI MANAGERS

Investors such as fund of funds, pensions, endowments, foundations, and family offices typically make investments through external managers, and thus need to represent their investments as a portfolio containing other portfolios.

TICKERIZED PORTFOLIOS

A portfolio of portfolios can be easily created via PRTU <GO> or BBU <GO>, by creating positions on tickerized portfolios. A portfolio of portfolios can also be tickerized, enabling support for a multi-level portfolio structure. The tickerization process manages all dependencies, ensuring accurate aggregate calculations.

FLEXIBLE PORTFOLIO CONSTRUCTION

A portfolio of portfolios can be built top down as a set of weighted portfolios commonly used to model an asset allocation typical of a fund of fund. Equally, portfolios can be constructed as a series of fully or partially owned investments typical of actual portfolios of separate accounts or commingled investments.

GET A QUICK PORTFOLIO OVERVIEW

Leverage the portfolio ticker to view a snapshot summary of the portfolio on DES <GO>. Run customized returns analysis on GP <GO>, G <GO>, COMP <GO>, BETA <GO>, FSTA <GO>, and others.

Bloomberg

PORT <GO> is able to look-through up to 6 levels of embedded sub-portfolios in addition to 4 levels of custom classifications. Look-through levels are controlled by a setting in the PORT View Manager.