

PORT <GO> MULTI-ASSET PORTFOLIO & RISK ANALYTICS

PORT <GO> provides a powerful solution to easily handle the complexity associated with multi-asset portfolios. PORT provides the tools necessary to make more informed investment decisions by allowing you to:

- » Measure your portfolio against a custom multi-asset benchmark.
- » Evaluate performance and attribute returns.
- » Identify and easily understand the sources of portfolio risk.
- » Construct and rebalance optimal portfolios using optimization and trade simulation.
- » Assess the impact of user-defined market scenarios on portfolio performance.
- » Ensure that your portfolio is correctly aligned with investment objectives.

| 11) View • 12) Actions • 13) Settings • 14) Trade Simulation • Portfolio & Risk Analytics | | | | | | | | | | | | | | | | | |
|-------------------------------------------------------------------------------------------|--|----------------|--|-------------------|--|---------------------------|--|------------------|--|----------------|--|-------------|--|-------------|--|---|--|
| Intraday | | Holdings | | Characteristics | | Tracking Error/Volatility | | VaR | | Scenarios | | Performance | | Attribution | | ✱ | |
| Main View | | VaR Comparison | | Distribution | | VaR Simulations | | Factor Breakdown | | | | | | | | | |
| Port | | DIVERSIFIED M | | vs Default (None) | | by Asset Type | | in USD | | As of 06/16/15 | | | | | | | |
| Model | | Bloomberg Ris | | Unit | | P&L | | Clvl 95% | | Horizon 1 day | | | | | | | |
| Name | | VaR (MC) | | CVaR (MC) | | ginal VaR (MC) | | Partial VaR (MC) | | Mkt Val | | Pos | | % Wgt | | | |
| ■ DIVERSIFIED MULTI-ASS... | | 85,846,320.00 | | 120,115,008.00 | | | | | | 22,065,859,625 | | | | 100.00 | | | |
| ■ Funds | | 12,252.19 | | 16,891.55 | | 0.59 | | 6,176.00 | | -1,051,250 | | | | 0.00 | | | |
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| ■ SPDR S&P 500 ETF TRUST | | 12,252.19 | | 16,891.55 | | 0.59 | | 6,176.00 | | -1,051,250 | | -5,000.00 | | 0.00 | | | |
| ■ Fixed Income | | 67,456,240.00 | | 94,708,000.00 | | 0.30 | | -10,151,312.00 | | 15,345,115,919 | | | | 69.54 | | | |
| ■ Government Debt | | 29,804,710.00 | | 42,838,308.00 | | 0.34 | | -9,499,080.00 | | 5,155,648,955 | | | | 23.36 | | | |
| ■ Corporate Debt | | 38,749,852.00 | | 54,198,796.00 | | 0.27 | | -15,181,968.00 | | 10,189,466,963 | | | | 46.18 | | | |
| ■ Equity | | 75,706,672.00 | | 102,839,936.00 | | 0.60 | | -18,386,304.00 | | 6,721,794,956 | | | | 30.46 | | | |
| ■ Utilities | | 1,926,875.13 | | 2,723,355.25 | | 0.62 | | -825,928.00 | | 143,308,849 | | | | 0.65 | | | |
| ■ Telecommunication Se... | | 2,272,688.50 | | 3,014,272.75 | | 0.56 | | -901,976.00 | | 169,558,093 | | | | 0.77 | | | |
| ■ Materials | | 2,780,825.25 | | 3,863,003.50 | | 0.70 | | -1,758,312.00 | | 190,422,899 | | | | 0.86 | | | |
| ■ Information Technology | | 13,416,275.00 | | 18,231,570.00 | | 0.77 | | -6,718,360.00 | | 1,001,780,073 | | | | 4.54 | | | |
| ■ Industrials | | 9,400,635.00 | | 12,654,392.00 | | 0.68 | | -5,444,760.00 | | 702,354,082 | | | | 3.18 | | | |
| ■ Health Care | | 14,638,411.00 | | 19,579,980.00 | | 0.48 | | -6,751,576.00 | | 1,089,666,904 | | | | 4.94 | | | |
| ■ Financials | | 17,521,184.00 | | 23,764,906.00 | | 0.62 | | -6,774,320.00 | | 1,255,202,215 | | | | 5.69 | | | |
| ■ Energy | | 13,449,160.00 | | 18,500,360.00 | | 0.53 | | -3,308,984.00 | | 637,541,421 | | | | 2.89 | | | |
| ■ Consumer Staples | | 7,648,871.00 | | 10,342,204.00 | | 0.51 | | -3,725,240.00 | | 739,108,493 | | | | 3.35 | | | |
| ■ Consumer Discretionary | | 9,763,000.00 | | 13,188,248.00 | | 0.60 | | -5,182,424.00 | | 792,851,928 | | | | 3.59 | | | |
| Holdings as of: 10/17/2013 | | | | | | | | | | | | | | | | | |
| (1) 16 Notices Submitted at: 17:40:30 | | | | | | | | | | | | | | | | | |
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Comprehensive multi-asset portfolio analytics integrated into the Bloomberg Terminal.

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 securities database to analyze your portfolio's current structure and characteristics. Monitor your intraday performance in real time and quickly link to the news that is trending now that most impacts your portfolio.
- » **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.

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COVERAGE

PORT includes security coverage on a broad range of asset classes and markets including:

Fixed Income

- » Agency Debentures
- » Agency-backed Pool-Specific Mortgages (fixed rate and hybrid ARM)
- » Asset Backed Securities (ABS)
- » Commercial Mortgage Backed Securities (CMBS)
- » Convertible Bonds
- » Corporate Bonds (High Grade, High Yield, Distressed)
- » Custom Bond Securities
- » Custom Money Market Securities
- » Fixed Rate Pools (Agency Backed)
- » Government/Inflation Linked/Sovereign
- » Hybrid Adjustable Rate Mortgages (Agency-Backed)
- » Loans
- » Money Market Instruments
- » Plain Vanilla Interest Rate Swaps (IRS) (fixed-to-float)
- » Preferred Shares
- » Receipts
- » Supranationals
- » Term Loans
- » Unit-Traded Bonds

Equities

- » Closed End Funds
- » Common Stocks
- » Exchange Traded Funds (ETFs)
- » Investment Funds
- » Limited Partnerships
- » Mutual Funds
- » Off-Shore Funds
- » Preference Shares
- » Private Equities
- » Real Estate Investment Trusts (REITs)
- » Rights
- » Royalty Trusts
- » Total Return Swaps
- » Tracking Stocks
- » UK Unit Trusts
- » Unit Investment Trusts

Derivatives

- » Bond Futures and Options on Bond Futures
- » Commodity Futures
- » Commodity Spots
- » Contracts for Difference (CFD)
- » Corporate Credit Default Swap (CDS) Indices (CDX, ITRAXX)
- » Currency Futures
- » Equity Index Futures
- » FX Forwards
- » Listed Equity Options
- » Listed Index Options
- » Listed Options on Bond Futures
- » Listed Options on Commodities
- » Listed Options on Equity Index
- » OTC Commodity Options
- » OTC Currency Options
- » OTC Equity Options
- » OTC FX Options
- » Short Term Interest Rate Futures
- » Single Names Corporate CDS
- » Single Stock Futures and Futures Options
- » Spot Currencies
- » Volatility Index (VIX) ETFs, Options and Futures

LEARN MORE

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

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