

# Portfolio & Risk Analytics

## Bloomberg Terminal

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## Better portfolio decisions

The Bloomberg Terminal puts the industry's most powerful suite of global, multi-asset portfolio and risk analysis tools at your fingertips.

Bloomberg's Portfolio & Risk Analytics solution for investment professionals

## Better portfolio decisions

The Bloomberg Terminal puts the industry's most powerful suite of global, multi-asset portfolio and risk analysis tools at your fingertips.

Bloomberg's Portfolio & Risk Analytics solution for investment professionals empowers you with the tools required to successfully implement optimal investment portfolio strategies. Our platform will help you make quicker, more informed decisions by enabling you to easily and accurately measure portfolio risk and return.

The terminals based version of our Portfolio & Risk Analytics platform offers a comprehensive perspective for your portfolio—past, present and future—streamlining your overall investment management workflow. PORT is fully integrated with the Bloomberg Terminal at no additional cost.

Bloomberg also offers an industrial-strength version of its Portfolio & Risk Analytics platform called PORT Enterprise. This platform offers centrally administered off-terminal batched reporting capabilities calculated by industry leading attribution and risk models.

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management platform

PORT

## Performance

With the Bloomberg Portfolio & Risk Analytics solution, PORT, you will be able to examine the historical performance of your portfolio, either on an absolute basis or relative to a benchmark. Identify the sectors or holdings that have exhibited the best risk/return trade-off and contributed the most to your portfolio's return.

### Historical performance

PORT enables you to:

- Examine the historical cumulative performance of your portfolio relative to its benchmark.
- Easily change the analysis time frame to identify specific sub-periods or long-term performance patterns.
- Gain insight into your portfolio's historical risk/return profile by examining ex-post standard deviation, Sharpe ratio and other statistical measures.
- Identify the sectors or holdings that have contributed to your portfolio's performance and compare it relative to your benchmark.

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### Performance attribution

Understand why your portfolio outperformed or underperformed a benchmark over a historical time period and analyze how the structure of your portfolio contributed to your active performance. Leverage our proprietary risk models to assess how various risk factors contributed to your portfolio's performance.

- For equity portfolios, break down your active return in terms of sector allocation, security selection, and currency movements.
- For fixed income portfolios, further attribute your active performance to changes in interest rates and spread effect.

### The Bloomberg Barclays Indices

The Bloomberg Barclays Indices are available in the Portfolio & Risk Analytics platform, which combines world-class fixed income benchmarks with advanced performance analysis, risk forecasting and portfolio construction tools.

## Characteristics

As you manage your investment portfolios, PORT will help you leverage Bloomberg's vast securities database to analyze your portfolio's current and historical characteristics. PORT displays standard Equity or Fixed Income fundamental metrics, such as P/E, yield, duration, and credit quality—and allows you to integrate your own custom data. Monitor your intraday performance in real-time and quickly link to the news currently trending on your portfolio holdings.

### Aggregate characteristics

Analyze the fundamental characteristics of your portfolio and how it compares with a benchmark as of a specific date or as a time series trend.

- View metrics such as valuation ratios, earnings growth, duration, credit quality, yield, and spread to evaluate the core investment structure of your portfolio.
- Understand your current interest rate exposures, credit risk exposures, and projected cash flow payments to help you make informed investment decisions.

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Staying informed about breaking news is critical to success. Access Bloomberg's ever-expanding news content—fed by more than 60,000 sources, including global press releases, broker research and blogs.

- Use news heat indicators to quickly identify the stories with the most impact on your portfolio.
- Create portfolio alerts based on unlimited keyword criteria, to ensure that every piece of news and research critical to you is captured in real-time.

### Intraday performance monitoring

Stay on top of how the markets are impacting your portfolio's return throughout the day, allowing you to react quickly to events as they occur.

- Track the intraday performance of your equity portfolio on an absolute basis or against a benchmark using real-time exchange prices.
- Monitor the intraday return of your Fixed Income portfolio by leveraging



### Value-At-Risk

PORT offers multiple approaches to measuring Value-at-Risk. The Value-at-Risk (VaR) calculation estimates your portfolio's maximum loss at a given confidence interval.

- Analyze the expected tail risk (conditional VaR) of your portfolio using the latest risk modeling techniques.
- Bloomberg offers three primary permutations for Value-at-Risk calculations, including historical simulation, Monte Carlo and the parametric methodologies

### Scenario Analysis

Be prepared for the next big market event by estimating the impact on your portfolio using Bloomberg's scenario tools. Evaluate which scenarios would be best or worst for your portfolio and drill down into your portfolio holdings to identify which sectors and securities are most impacted.

- Understand portfolio risk by utilizing scenario analysis, in which you can stress market variables to gauge the potential impact on your portfolio's future

## Portfolio construction

PORT's fully integrated portfolio construction tools help you to perform analysis of the impact of hypothetical trades on your portfolio's fundamental and risk characteristics in real time. Run multiple versions of hypothetical trades or backtest your investment strategies as you work to construct your optimal portfolio.

### Trade Simulation

Analyze how your portfolio's characteristics and risk structure would change based on your potential trades. Quickly evaluate potential trades or edit existing positions by using the Trade Simulation functionality, which is fully integrated in PORT. Leverage Bloomberg's comprehensive terms and conditions database to incorporate new instruments and assess their impact in Trade Simulation mode.

### Portfolio Optimizer

Solve for complex, multi-faceted investment management strategies using Bloomberg's Portfolio Optimizer. Use the Portfolio Optimizer to identify the best set of trades from your investable universe that will give your portfolio the characteristics and risk exposures desired.

## Reporting

PORT Enterprise allows you to run off-terminal batched reporting on your portfolios, strategies and indices. With a dedicated reporting user interface, you can create and manage your entire batch reporting process in one place.

### Reporting Features

- Dedicated user interface to create and manage reports
- Ability to easily batch reports across many portfolios, strategies and indices
- Automated report generation and off-terminal delivery
- Administrative control and role-based ownership
- Overnight report job monitoring