Better portfolio decisions.

Bloomberg Terminal

Portfolio & Risk Analytics

Bloomberg Professional Services

Contents

Take control of the analytics, data & news that impact your portfolio.

Bloomberg's Portfolio & Risk Analytics solution helps portfolio managers achieve their objectives by providing unmatched transparency into their portfolio's performance, characteristics, risk and more.

From one location, a series of powerful, integrated equity and fixed income tools deliver consistent insight, enabling you to create and execute differentiating investment strategies.

Introducing Bloomberg Portfolio & Risk Analytics.

PORT <GO> – Powering your portfolio management & risk strategies

As a portfolio manager, your performance depends on various factors. You must manage and anticipate changes in complex markets every day, plan for every possibility and execute accordingly. You also need a flexible plan for responding to economic, financial and political changes. The challenges have never been greater.

Bloomberg's Portfolio & Risk Analytics solution for investment professionals empowers you with the tools required to successfully implement your portfolio investment and risk management strategies. Our platform will help you make quicker, more-informed decisions and enable you to measure market-related and security-specific risk exposures for your portfolios.

At Bloomberg, we are committed to continuously adding greater clarity to your investment decision making and to ensuring that you feel completely confident in these critical decisions. Our Portfolio & Risk Analytics solution is fully integrated with the Bloomberg Terminal® – at no additional fee – providing unparalleled access to the broad range of sophisticated tools required by today's asset managers.

Active portfolio management solution

Past

- Backtesting
- Performance attribution
- Historical performance
- Characteristics
- Historical risk

Present

- Real-time P&L
- Portfolio-driven news & alerts
- Portfolio characteristics
- Excel & PDF reporting
- Mobile access

Future

- Tracking error
- Value-at-risk
- Scenario analysis
- Trade simulation
- Forward — looking risk

Analyze your portfolio's historical performance.

Bloomberg's Portfolio & Risk Analytics solution gives you the ability to analyze the historical performance of your equity, fixed income or multi-asset portfolio on an absolute basis or relative to a benchmark. You can identify the sources of your portfolio's absolute or excess return by asset class, sector, geographic region, a custom classification and even based on Bloomberg's multi-factor risk model.

PORT <GO>
Performance

See how your portfolio has performed over time on an absolute basis or relative to your benchmark.

Historical performance analysis

- Use the Performance tab to examine the historical cumulative performance of your portfolio relative to its benchmark.
- Easily change the analysis time frame to home in on a specific sub-period or visualize long-term performance patterns.
- Examine standard deviation, beta, realized tracking error and dozens of other commonly used risk/return measures.
- Gain insight into the drivers of historical risk and performance.

Performance attribution

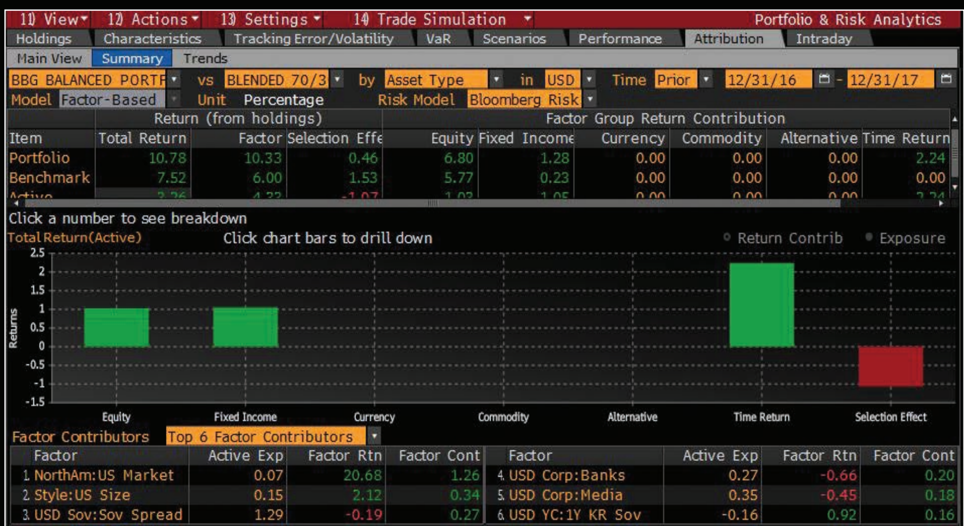
- Analyze your active portfolio performance results by examining allocation effect, security selection effect and currency effect.
- Break down your portfolio by asset class, sector, geographic region, duration, credit quality or any other custom classification.
- Calculate the impact of yield curve movements and spread effect on your fixed income portfolio's historical performance relative to its benchmark.
- Drill down for full transparency into the data used to calculate the returns, such as capital events, accrued interest and cash flows.

PORT <GO>
Performance attribution

Understand the sources of your portfolio's historical performance based on sector and security bets.

Factor-based performance attribution

- Explain portfolio performance in terms consistent with your ex-ante risk management approach by leveraging Bloomberg's multi-factor risk models, which are fully integrated with historical performance attribution.
- Security returns are broken down into the portion coming from exposure to risk model factors, such as industry, country, style, currency, curve and spread, and the portion coming from selection effect.



PORT <GO>
Performance attribution

Analyze the sources of your portfolio's historical performance based on Bloomberg's multi-factor risk models.

Transactions-based attribution

- Quickly identify which trades contributed to/detracted from total return.
- Isolate transaction returns at the instrument level.
- Analyze transaction effect, which quantifies the contribution to return attributable to historical trades.

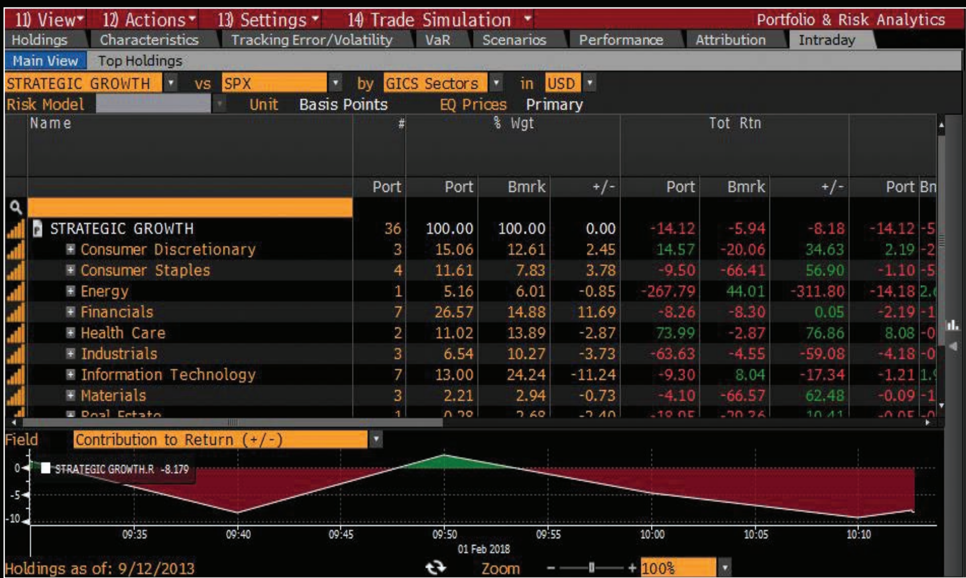
Port Wgt	Bench Wgt	Wgt Diff		Total Attr	Allocation	Selection	Currency
73.50	19.01	54.49	Information Technology	-1.10	-0.57	-0.52	-0.01
23.22	5.16	18.07	Materials	-1.01	-0.02	-0.93	0.00
0.63	0.43	0.19	Not Classified	-12.40	0.00	-0.01	0.00
0.00	0.00	0.00	Offset Cash	0.00	0.00	0.00	0.00
0.00	2.78	-2.78	Utilities	-0.14	-0.14	0.00	0.00
0.00	2.88	-2.88	Telecommunication Services	-0.02	-0.02	0.00	0.00
0.00	2.99	-2.99	Real Estate	-0.09	-0.10	0.00	0.01
0.00	6.05	-6.05	Energy	-0.24	-0.23	0.00	-0.01
0.66	8.23	-7.57	Consumer Staples	-0.36	-0.17	-0.19	0.00
1.98	12.23	-10.25	Consumer Discretionary	-0.59	0.29	-0.89	0.01
0.00	10.75	-10.75	Industrials	0.05	0.04	0.00	0.01
0.00	10.79	-10.79	Health Care	-0.02	-0.03	0.00	0.01
0.00	18.69	-18.69	Financials	0.34	0.32	0.00	0.02

PORT <GO>
Transactions-based attribution

Understand how your transactions and transacted price levels impacted the portfolio's total return over a historical time period.

Monitor today’s performance & news in real time.

With PORT <GO> you can monitor the intraday performance of your equity, fixed income or multi-asset portfolio in real time as well as quickly access the news that is most impacting your portfolio today. Immediately identify today’s top and bottom return contributors. Keep track of your portfolio’s performance even when you are out of the office by running Bloomberg Anywhere® on your mobile device.



PORT <GO>
Intraday performance

Monitor your portfolio’s intraday performance relative to the prior day’s close prices.

Real-time monitoring

- Track how your portfolio is performing today on an absolute basis or relative to a benchmark.
- Quickly identify the top and bottom return contributors to your portfolio by security, by industry or by any other classification.
- Display the intraday cumulative return chart or heat map for a visual representation of today’s activity.
- For fixed income securities, PORT <GO> leverages the numerous intraday pricing feeds available via the Bloomberg Terminal, including MSG1 pricing.

Portfolio news & alerts

- Bloomberg's ever-expanding news content is fed by more than 60,000 sources, including global press releases, broker research and blogs.
- Alerts and unlimited keyword criteria can be applied to your portfolios, ensuring that every piece of news and research critical to you is captured.
- Sort your portfolio news with up to 11 different filters, including "User Activity," which uniquely shows the stories of most interest to other users in the Bloomberg community.

PORT <GO> News pop-up

Instantly view the stories relating to and impacting your portfolio with Bloomberg News®.

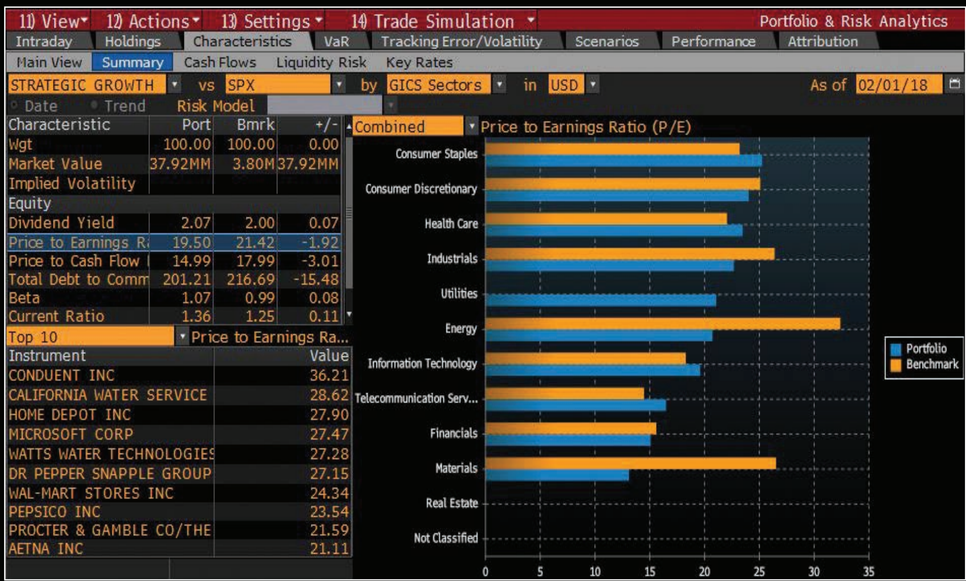
Bloomberg Brief newsletters

Portfolio managers, treasurers and risk professionals with Bloomberg Terminals have a resource in the form of a weekly regulation e-newsletter launched in May 2011. Titled Bloomberg Brief Financial Regulation, this publication contains the latest regulatory news, commentary and analysis. There is also a daily economics e-newsletter, Bloomberg Brief Economics, that includes economic insights, news and data from our team of dedicated economists. Bloomberg Terminal customers enjoy complimentary access to the newsletters. Non-Terminal customers may access via paid subscription.

Monitor your portfolio's intraday performance anytime and anywhere on your iPhone®, iPad®, Android or other mobile device with Bloomberg Anywhere.

Evaluate your portfolio's current structure.

Bloomberg's Portfolio & Risk Analytics solution centralizes the critical data and analytics you need to understand the structure of your portfolios. Display the fundamental metrics you care about most, such as P/E and dividend yield for equity portfolios or effective duration for fixed income portfolios. Create your own growth or trend metric leveraging Bloomberg's vast fundamentals database.



PORT <GO>
Characteristics tab

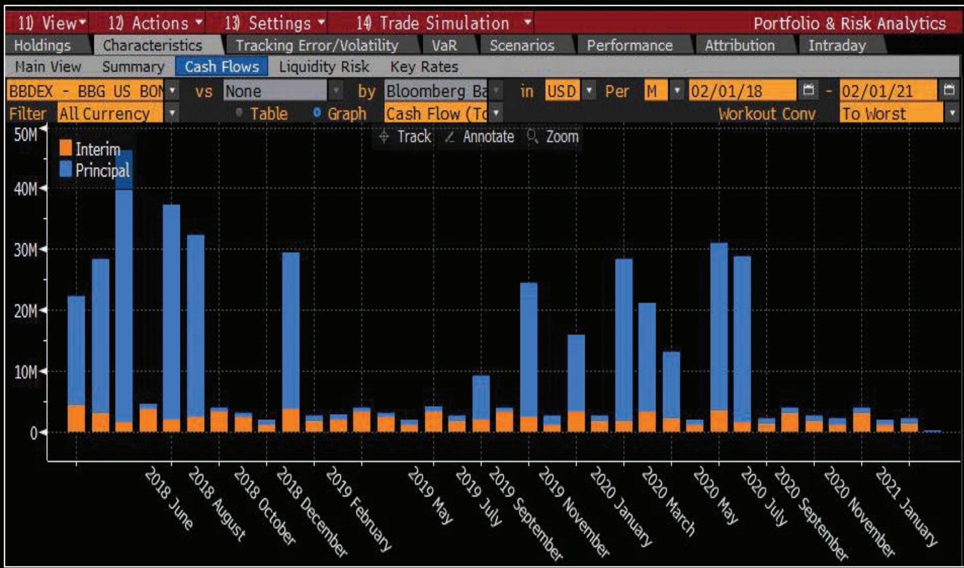
Analyze the fundamental characteristics of your portfolio that matter most.

Aggregate portfolio characteristics

- Analyze key equity or fixed income characteristics of your portfolio and see how they compare with a benchmark on a specific date or as a time series trend.
- Aggregate these measures by any classification, such as a sector, country or any custom schema that you define.
- Upload your own custom data and display alongside Bloomberg data.
- Chart characteristics to see your relative exposures versus the benchmark.

Portfolio cash flows

- Display the projected income generated by your portfolio over a time-specified horizon in both chart and table form.
- Cash flows are based on Bloomberg Dividend Forecast (BDVD) for equity instruments, coupon and principal payments for fixed income instruments.



PORT <GO>
Cash flows

Understand the projected cash flows of your portfolio.

Liquidity risk

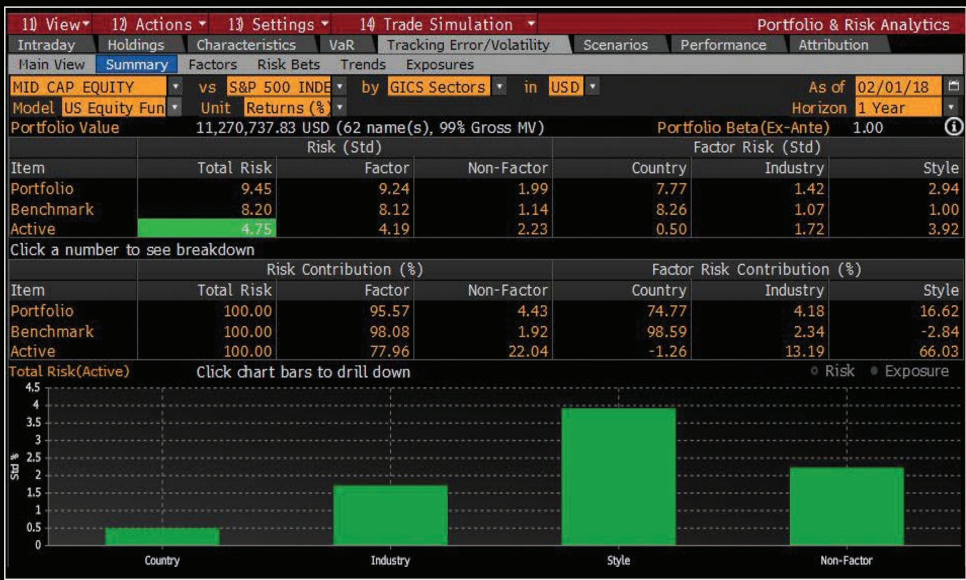
- Understand your equity portfolio's liquidity based on the average or total days to liquidate all or a portion of your positions.
- Quickly identify the most illiquid stocks in your portfolio as well as the concentration of your portfolio's market value in more – vs. less – liquid securities.
- Customize your liquidity risk analysis based on a specified participation rate and average trading volume history.
- Analyze your portfolio's liquidity horizon based on the length of time it would take to liquidate a preset percentage of the portfolio's total market value.

PORT <GO>
Liquidity risk

Analyze your equity portfolio's structure in terms of the overall liquidity of your positions.

Understand your portfolio's risk.

Bloomberg has developed fundamental risk factor models to help you measure and analyze portfolio risk through multiple lenses, including tracking error, stress testing and VaR.



PORT <GO>
Tracking error tab

Analyze your portfolio's ex-ante (predicted) risk by using one of Bloomberg's multi-factor risk models.

Tracking error

- Fully transparent fundamental risk factor models provide global, multi-asset-class coverage across all of your positions.
- More informative risk break down using market-standard as well as custom classifications.
- Calculate risk in absolute terms or relative to your benchmark, another portfolio, fund or index.
- Only Bloomberg provides the ability to click through to the underlying fundamental data for full risk data transparency.

Scenario analysis

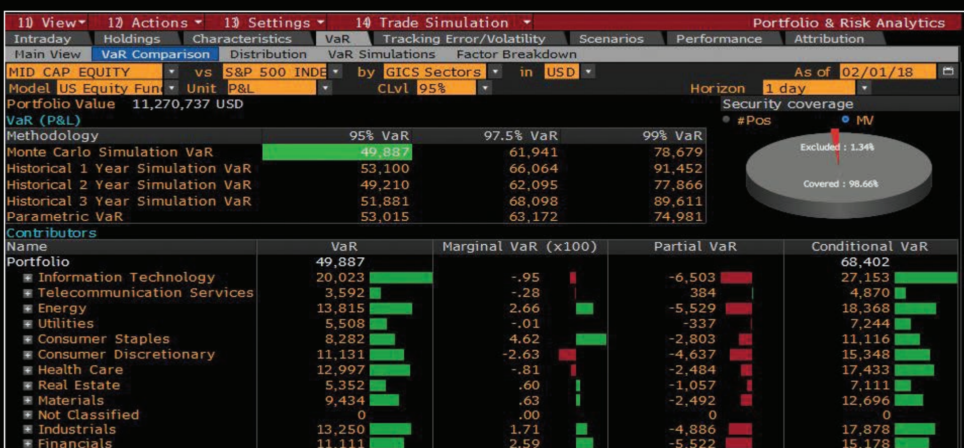
- Evaluate your portfolio using a variety of historical stress scenarios - such as the global financial meltdown in 2008 and Brexit in 2016, as well as theoretical shocks like moving the Vix up 300%, or simulating a 100bp rate hike.
- Create your own custom stress tests to gain greater insight into your portfolio's risk and validate current portfolio exposures.

PORT <GO>
Scenarios tab

Stress test your portfolio and identify sensitivities to selected market risk factors.

Value-at-risk

- Global multi-asset-class security coverage, with stress matrix pricing on derivatives for more accurate VaR forecasts.
- Ability to measure the VaR impact on proposed trades using Trade Simulation mode and optimization.
- Support for Monte Carlo, historical and parametric VaR methods across multiple confidence levels to calculate maximum expected loss.
- Robust proxy capability to assist in exception handling.



PORT <GO>
VaR tab

Analyze the tail risk of your portfolio using the latest risk -modeling techniques.

Simulate trades & construct your portfolio.

Bloomberg's flagship application for portfolio analysis includes fully integrated portfolio construction tools. Trade Simulation and Portfolio Optimization allow you to easily and rapidly identify trades that will ensure that you make the best investment decisions.

PORT <GO>
Trade simulation

Analyze how your portfolio's characteristics and risk structure would change based on your potential trades.

Test the impact of your trade ideas

- Evaluate potential trades or edit existing positions by using the Trade Simulation functionality.
- Analyze in real time the impact of hypothetical trades across the entire analytical suite of portfolio tools available within PORT <GO>.

Discover your portfolio's optimal construction

- Iterate through multiple versions of hypothetical trades to build an efficient frontier of optimal portfolios.
- Upload your custom security-level expected returns or any other data as inputs to the Optimizer.
- Leverage Bloomberg's Transaction Cost Analysis model to incorporate market impact into your test.
- Backtest your strategy to create a model portfolio and analyze its historical performance in PORT <GO>.

Identify the trades to meet your investment objectives

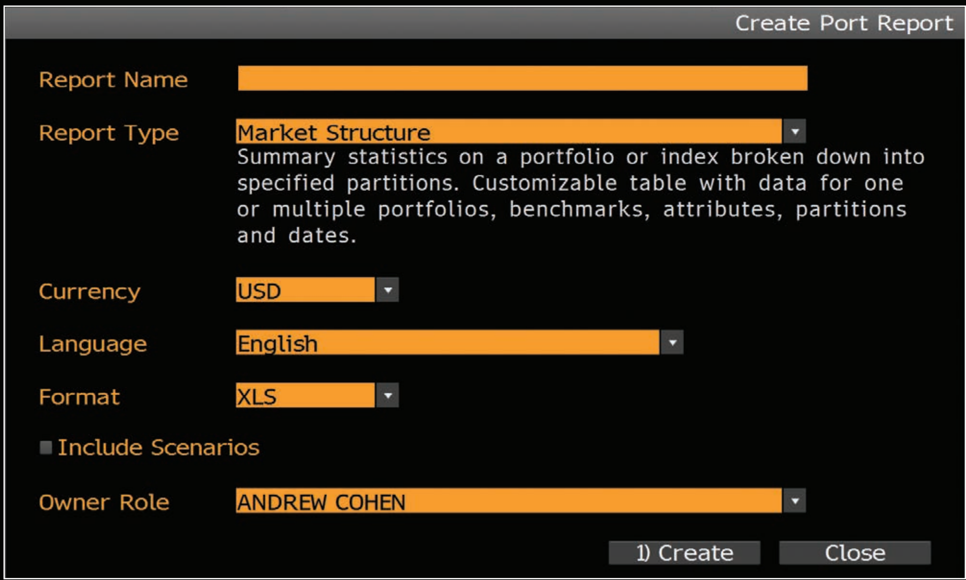
- Easily identify the best set of trades that will give your portfolio the exposures that you want it to have.
- Analyze your hypothetical portfolio that incorporates these trades seamlessly in PORT <GO>.

PORT <GO> Optimizer results

The Optimizer delivers suggested trades for analysis with resulting active total risk or any other optimization goal.

Generate high quality customizable reports.

Bloomberg's portfolio and index reporting function PREP <GO> allows you to configure reports on your portfolios and relevant indices. Define your desired report type and configure its contents, calculation parameters, timeframe and format.



PREP <GO>
Portfolio & index reporting

Define your report type and configure reports on your portfolios and relevant indices.

Simplify your transition from Barclays POINT.

- Create POINT® style reports such as Market Structure, Index & Portfolio Contents, Global Risk Model (GRM) and Hybrid Performance Attribution (HPA).
- Select from Excel, PDF, CSV or XML formats.

Schedule and synchronize your data import and reporting jobs.

JMGR <GO>, Bloomberg's Job Manager, allows you to schedule your file uploads and reports and synchronize your tasks to ensure timely production.

Tags	Name	Type	Status	Starts	Completed
Nam Tag	Daily_PREP_Test - 09/24	Batch	Failed	09/25 00:53	09/25 00:53
Validation	CLB index - 09/24	Batch	Success	09/25 00:53	09/25 00:59
Validation_PRO	CD testing daily - 09/24	Batch	Success	09/25 00:53	09/25 01:01
yunfei	Multiverse Validation - 09/24	Batch	Success	09/25 01:00	09/25 01:17
	Muni Index Validation - 09/24	Batch	Success	09/25 01:00	09/25 01:29
	MR_UDF	Batch	Success	09/25 06:00	09/25 06:03
	MR_OPTO - 09/24	Batch	Failed	09/25 07:00	09/25 07:03
	ak-test-3 - 09/24	Batch	Success	09/25 08:00	09/25 08:01
	JPM Test - 09/24	Batch	Success	09/25 08:30	09/25 08:32
	JRHBWORLD - 09/24	Batch	Success	09/25 10:00	09/25 10:05
	ak-grm-lua - 09/24	Batch	Failed	09/25 13:00	09/25 13:00
	My Job - 09/25	Batch	Failed	09/25 18:50	09/26 00:08
	Derivs - 09/25	Batch	Success	09/25 19:17	09/25 19:19
	index msg - 09/25	Batch	Success	09/25 20:00	09/25 20:23
	Muni Validation - 09/25	Batch	Success	09/25 20:00	09/26 00:19
	Metering test - 09/25	Batch	Failed	09/25 20:00	09/26 00:18
	All Currencies - 09/25	Batch	Success	09/25 20:00	09/25 20:21
	HPA nightly repricing test - 09/25	Batch	Success	09/25 20:17	09/25 20:27
	Corp Sov Validation - 09/25	Batch	Success	09/25 22:00	09/26 00:19
	Securitized Validation - 09/25	Batch	Success	09/25 22:00	09/25 22:05
	Daily QA Metric - 09/25	Batch	Success	09/25 22:00	09/25 22:11
	Daily_PREP_Test - 09/25	Batch	Failed	09/26 00:03	09/26 00:10

JMGR <GO>
Job manager

View the status of each of your jobs and when they started and completed.

PREP report outputs

PREP produces a range of reports aligned to Barclays POINT formats.

Global Risk Model (GRM)

Identify most relevant risk factors.

Bloomberg

PORT Global Risk Model

Portfolio Risk Summary Report

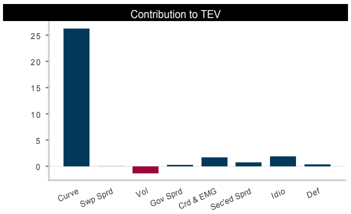
Portfolio: US CORE
Benchmark: (LBUSTRUU) Bloomberg Barclays US Agg Total Return Value Unhedged USD (Returns)
Reporting Units: Returns in bps/month

Run Date: 09/27/2018
As of Date: 9/26/2018
Base Currency: USD

Factor Partition Summary

	Contrib to TEV	Isolated TEV	Systematic Beta
Total	**29.7**	**29.7**	**0.7**
Systematic	27.5	28.6	0.7
Curve	26.2	29.2	0.7
Swap Spreads	-0.0	4.7	0.0
Volatility	-1.3	5.0	-0.0
Spread Gov-Related	0.2	1.1	0.0
Spread Credit and EMG	1.7	6.4	-0.1
Spread Securitized	0.7	8.1	-0.0
Idiosyncratic	1.9	7.5	-
Credit default	0.3	3.0	-

Contribution to TEV



TEV Summary

Total TEV	**29.7**
Systematic TEV	28.6
Idiosyncratic TEV	7.5
Default TEV	3.0

Portfolio Info

Last Transaction	9/27/2018
Total MV (MM)	2,128.7
Cash MV (MM)	0.0
Total Notional (MM)	4,455.6
Positions Included	191
Positions Excluded	16

PORTFOLIO STATISTICS

Net Market Weight % (Portfolio-Benchmark)

Sector	PORT	BMK	Net
Treasury/Agency/Muni	21.1	39.4	-18.3
Credit - Inv. Grade	61.0	28.2	32.7
Credit - High Yield	5.9	0.0	5.9
Securitized	12.0	30.5	-18.5
Inflation-Linked	0.0	0.0	0.0
Emerging Markets	0.0	1.8	-1.8
Other (Cash, Deriv. etc)	0.0	0.1	-0.1
Total	**100.0**	**100.0**	**0.0**

Summary Analytics

	PORT	BMK	Net
OAD	4.2	6.0	-1.7
OAS	80.2	39.9	40.3
OASD	4.3	6.1	-1.8
OAC	0.3	0.4	-0.0
Vega	-0.0	-0.0	0.0

USD Net Key Rate Duration Exposures

Key Rate	PORT	BMK	Net
6 month	0.1	0.1	-0.0
2 year	1.1	0.6	0.5
5 year	1.3	1.5	-0.2
10 year	0.3	1.3	-1.0
20 year	1.0	1.3	-0.3
30 year	0.4	1.1	-0.7

MAJOR ACTIVE POSITIONS

Major Systematic Risk Exposures - Uncorrelated

Factor	Net Exp.	Factor Vol	TE impact
USD 10Y key rate	-1.0	16.2	16.6
USD 30Y key rate	-0.7	14.0	9.5
USD MBS Spread	-1.1	6.7	7.4
USD 2Y key rate	0.5	11.0	-5.2
USD MBS Long/Derivative Volatility	-0.0	178.4	5.0
USD 20Y key rate	-0.3	14.9	4.4
USD Ultra High Grade Industrials	0.6	5.3	-3.0
USD IND Energy	0.3	8.8	-2.8
USD 5Y key rate	-0.2	15.9	2.8
USD IND Short Maturity	-1.7	1.4	2.4

Major Systematic Risk Exposures - Correlated

Factor	Net Exp.	Factor Vol	TE impact
USD 20Y key rate	-0.3	14.9	26.6
USD 30Y key rate	-0.7	14.0	26.4
USD 10Y key rate	-1.0	16.2	26.1
USD 50Y Key Rate	-0.0	13.7	25.9
USD 5Y key rate	-0.2	15.9	23.8
USD 2Y key rate	0.5	11.0	19.3
USD Credit Core	-0.0	6.0	-15.1
USD FIN Life and Health Insurance	0.4	4.5	-13.6
USD Corporate volatility	0.0	103.7	-13.2
USD FIN Finance Companies	0.0	4.9	-13.1

Contribution to TEV

Factor	Net Exp.	% of TE Variance	Contrib to TEV
USD 10Y key rate	-1.0	49.1	14.6
USD 30Y key rate	-0.7	28.6	8.5
USD 20Y key rate	-0.3	13.4	4.0
USD 2Y key rate	0.5	-11.5	-3.4
USD 5Y key rate	-0.2	7.5	2.2
USD MBS Long/Derivative Volatility	-0.0	-4.4	-1.3
USD IND Energy	0.3	3.7	1.1
USD IND Midstream	0.3	3.1	0.9
USD FIN Life and Health Insurance	0.4	2.6	0.8
USD Ultra High Grade Industrials	0.6	2.5	0.7

Idiosyncratic Risk

Ticker / Identifier	Iss. Port	Net MW%	OASD	Idio TEV Ind.	Idio TEV Cum.
AIG	3	2.2	0.2	4.9	4.9
APC	1	1.1	0.1	3.1	5.8
KHC	2	3.0	0.2	2.2	6.2
PAA	2	0.9	0.1	1.6	6.5
TLN	1	0.8	0.0	1.6	6.6
RJF	1	2.1	0.1	1.2	6.8
QEP	1	0.9	0.0	1.1	6.8
ABBV	3	2.1	0.1	1.0	6.9
KMI	4	1.3	0.1	0.9	7.0
FIDINV	1	0.4	0.1	0.8	7.0

Market Structure Report (MSR)

Flexibly aggregate a universe on desired characteristics.

Bloomberg — **Euro HY MSR**

Index : (LP01TREU) Bloomberg Barclays Pan-European High Yield Total Return Index Value U (Returns, Unhedged)

Run Date: 09/27/2018
As Of : 9/26/2018
Base Currency: USD

	% Wgt	Cpn	Yield to Worst	OAD	OAS (Risk)	OAC (Risk)
Total	100.00	4.678	3.54	3.57	344.82	-0.12
Banking	12.29	5.460	3.05	3.07	312.99	0.14
Basic Industry	6.80	4.344	2.94	3.46	300.27	-0.21
Brokerage Assetmanagers Exchanges	0.18	4.125	4.12	5.20	409.22	0.34
Capital Goods	11.13	4.248	2.62	3.08	282.16	-0.22
Communications	21.91	4.587	3.48	4.13	324.71	-0.08
Consumer Cyclical	16.86	4.702	3.98	3.46	383.41	-0.02
Consumer Non-Cyclical	9.89	4.357	3.31	3.77	311.01	-0.17
Electric	2.34	3.659	2.65	3.31	265.22	0.11
Energy	1.98	5.113	3.17	3.38	354.64	0.11
Finance Companies	0.59	6.798	6.49	3.24	621.55	0.25
Insurance	2.80	5.097	4.65	5.02	403.97	0.22
Natural Gas	0.50	3.887	3.00	4.16	298.51	0.26
Other Financial	2.75	5.486	4.93	2.96	473.74	-0.15
Other Industrial	3.07	4.193	5.81	3.50	578.43	0.51
Other Utility	0.30	5.115	4.37	3.78	328.44	0.16
REITs	0.52	3.760	3.12	4.30	317.32	0.21
Technology	2.69	3.859	3.67	4.10	333.93	-0.76
Transportation	3.40	5.756	4.56	2.65	445.85	-1.86

Hybrid Performance Attribution (HPA)

Understand the sources of return relative to a benchmark.

Bloomberg — PORT Hybrid Performance Attribution

USD: Yield Curve
Portfolio: US CORE
Benchmark : (LBUSTRUU) Bloomberg Barclays US Agg Total Return Value Unhedged USD

Period: 8/31/2018 to 9/26/2018
Base Currency: USD

	Yield				Curve-Matched Market Weight (%)					Duration (yrs)					Outperformance (bps)		
	Level (%)		Change		Average		Overweight			Average		Overweight			Explained by Yield Curve		
	Port	Bench	Port	Bench	Port	Bench	Average	Min	Max	Port	Bench	Average	Min	Max	Carry	Change	Total
USD															0.4	29.8	30.2
USD: Government															-0.1	32.2	32.1
Average	2.729	2.764	19.6	19.6	100.0	100.0	-0.0	-0.1	0.0	4.29	5.98	-1.69	-1.72	-1.65	-0.1	32.6	32.5
Key Rates & Cash															-0.0	-0.6	-0.6
Cash	2.044	2.044	9.5	9.4	-11.4	-11.2	-0.2	-0.5	-0.0	0.00	0.00	0.00	0.00	0.00	0.1	0.0	0.1
6m	2.250	2.250	16.0	16.0	11.7	15.2	-3.5	-3.7	-3.3	0.06	0.07	-0.02	-0.02	-0.02	0.2	-0.1	0.1
2y	2.633	2.633	19.4	19.4	57.8	33.7	24.1	23.1	24.9	1.12	0.65	0.47	0.45	0.48	-0.2	0.1	-0.2
5y	2.751	2.751	20.7	20.7	29.2	32.3	-3.1	-3.6	-2.4	1.35	1.49	-0.14	-0.17	-0.11	-0.0	0.2	0.2
10y	2.866	2.866	20.1	20.1	3.6	15.4	-11.8	-12.0	-11.7	0.31	1.33	-1.02	-1.03	-1.01	0.0	0.5	0.6
20y	2.944	2.944	19.5	19.5	6.9	8.7	-1.8	-2.0	-1.7	1.03	1.30	-0.28	-0.30	-0.25	-0.0	-0.0	-0.1
30y	3.007	3.007	17.7	17.7	2.2	5.8	-3.6	-3.7	-3.6	0.42	1.13	-0.70	-0.71	-0.70	0.0	-1.3	-1.3
Rest of Curve & Convexity																0.2	0.2
USD: Swap Spread															0.5	-2.4	-1.9
Key Rates & Cash															0.5	-0.8	-0.3
Cash	-0.000	0.000	-0.0	0.0						0.00	0.00	0.00	0.00	0.00	-0.1	0.0	-0.1
6m	0.194	0.194	-4.7	-4.7						0.06	0.05	0.01	0.01	0.01	0.1	0.0	0.1
2y	0.182	0.182	-0.2	-0.2						0.87	0.37	0.50	0.49	0.52	0.7	-0.3	0.4
5y	0.115	0.115	-0.4	-0.4						1.07	0.89	0.18	0.14	0.21	-0.1	0.6	0.5
10y	0.051	0.051	-0.4	-0.4						0.32	1.02	-0.71	-0.72	-0.69	-0.1	-0.4	-0.4
20y	0.027	0.027	-1.3	-1.3						0.57	0.88	-0.30	-0.33	-0.28	0.0	-0.5	-0.5
30y	-0.057	-0.057	-0.5	-0.5						0.13	0.49	-0.36	-0.37	-0.36	0.0	-0.2	-0.2
Rest of Curve & Convexity																-1.6	-1.6

Seamlessly integrate your positions for analysis.

Securely upload your portfolio holdings for analysis in PORT <GO>

Integration & Implementation

Upload your portfolio data in three ways to integrate your portfolio holdings on the Bloomberg Terminal to use for PORT <GO>.

- Manually enter or drag and drop your portfolio from a file to the Portfolio Administration tool, PRTU <GO>.
- Perform a manual one-time upload or schedule an upload using the Bloomberg Upload tool, BBU <GO>.
- Your portfolio data can be pre-integrated with the Bloomberg Terminal, providing turnkey access to the portfolio analytics, news and alerts that are crucial to managing your business smoothly and efficiently through BBU <GO> via SFTP protocol.

Our team of portfolio integration specialists can help you get started.

Pave the way for firm-wide transparency & control

As an extension to the core portfolio analytics features offered on the Bloomberg Terminal, PORT <GO> analytics can be utilized across your entire firm for a holistic view of your organization's global investment activities. Your senior management team – from Risk Managers to the Chief Investment Officer – can obtain unparalleled insights and transparency into the firm's investments, resulting in a new and complete level of confidence and protection for your organization.

BBU <GO>
Bloomberg Uploader

Upload your portfolios, benchmarks, custom data and custom securities to the Terminal so you can compare and analyze holdings.


Feb 16
Feb 29
Mar 15
Mar 31
Apr 15
Apr 29
May 16
May 31
Jun 15
Jun 30
Jul 15

About the Bloomberg Terminal.

Since 1981, business and financial professionals have depended on the Bloomberg Terminal® for the real-time data, news and analytics they need to make the decisions that matter. The Terminal provides information on every asset class — from fixed income to equities, foreign exchange to commodities, derivatives to mortgages — all seamlessly integrated with on-demand multimedia content, extensive electronic-trading capabilities and a superior communications network.

Take the next step.

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

Beijing
+86 10 6649 7500

Dubai
+971 4 364 1000

Frankfurt
+49 69 9204 1210

Hong Kong
+852 2977 6000

London
+44 20 7330 7500

Mumbai
+91 22 6120 3600

New York
+1 212 318 2000

San Francisco
+1 415 912 2960

São Paulo
+55 11 2395 9000

Singapore
+65 6212 1000

Sydney
+61 2 9777 8600

Tokyo
+81 3 3201 8900

bloomberg.com/professional