

THE GLOBAL PRODUCT CERTIFICATION PROGRAM

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E308: Equity Portfolio Management Strategy

OBJECTIVE

This session is designed to help you perform in-depth valuation and risk analysis for your equity portfolio using an array of tools on the Bloomberg Professional that will help you to make better informed investment decisions.

PUD

Use PUD to quickly upload portfolios from your personal computer to the Bloomberg Professional so that you can run Bloomberg risk and performance analytics on it. This will allow you to determine your portfolio's strengths and weaknesses and adjust your investment strategy accordingly.

PVAR

Use PVAR to measure the maximum potential loss on a security or group of securities from a selected portfolio or macro for a specified period and probability (degree of confidence). Value-At-Risk (VAR) focuses on the potential occurrence of losses which are statistically unlikely, but not inconceivable.

PCMP

Use PCMP to consider your portfolio's Benchmark Risk. PCMP allows you to create a report that compares your specific portfolio (or macro of portfolios) with a Benchmark Index to see how the performance and risk of your portfolio measures up against its benchmark.

PBAL

Use PBAL to re-weight the securities within your portfolio (or macro of portfolios). PBAL will help you to rebalance by market capitalisation, risk, market value or equal positions. PBAL will even generate a report for you displaying the effects of the re-weighting or physically change the portfolio positions if you wish.

PER

Use PER to calculate the total market risk for your portfolio (or macro of portfolios). PER will help you to maximise your returns according to your market risk. PER displays the beta for your portfolio overall as well as by market sector and individual security, helping you consider your market risk on many levels and assist in your investment decisions.

OPSA

Use OPSA to help you with option portfolio scenario analysis. Use OPSA to evaluate the potential profit or loss of a selected security's option strategy on your portfolio. OPSA will help you to view the profit or loss given changes in the underlying security or changes in implied volatility.

PVEG

Use PVEG to calculate the change in the market value of your option portfolio if implied volatility moves up by 1%. PVEG will also provide you with total vega (the amount an option price should change given the 1% change in implied volatility) of your portfolio.

BLP

Use Bloomberg's Launchpad as a single platform for monitoring holdings, benchmarks, news, communications and more so that can most efficiently manage your portfolio holdings.



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