



RPRO | HIGHER LEVEL FUNCTIONS II

Open RPRO in your Bloomberg terminal: **APPL RPRO < GO>** and go to **Settings** in the top toolbar. In the **Train** icon, you will find a good selection of short training videos which will play directly in your Bloomberg terminal.

CONTENTS

In this lesson we will go through the **RPRO Higher Functions**, you should already have been through the first lesson, **RPRO Basic Training** in which we covered settings, list management, heatmaps, progress bars, charting, multi timeframes and drill downs.

In this training you will learn how to Import lists to the platform. I will show you how to handle custom indices and set up RPRO as a Launchpad component. You will learn how to put securities of interest into watchlists and finally how to generate twin heatmaps within the RPRO interface. At the end of this video and with Basic Training under your belt you should know your way around the RPRO platform fairly well and be ready to take signals and pattern interpretation to the next level, which is the subject of the third lesson in the series.

1. **Importing**

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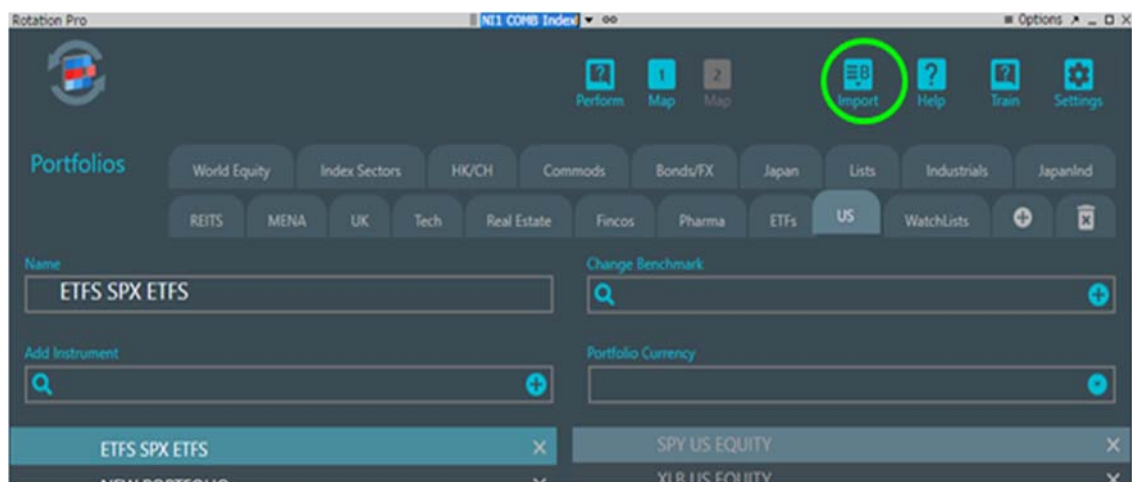
5. **Lesson Two Summary**

- 5.1 **Lesson Three Preview**

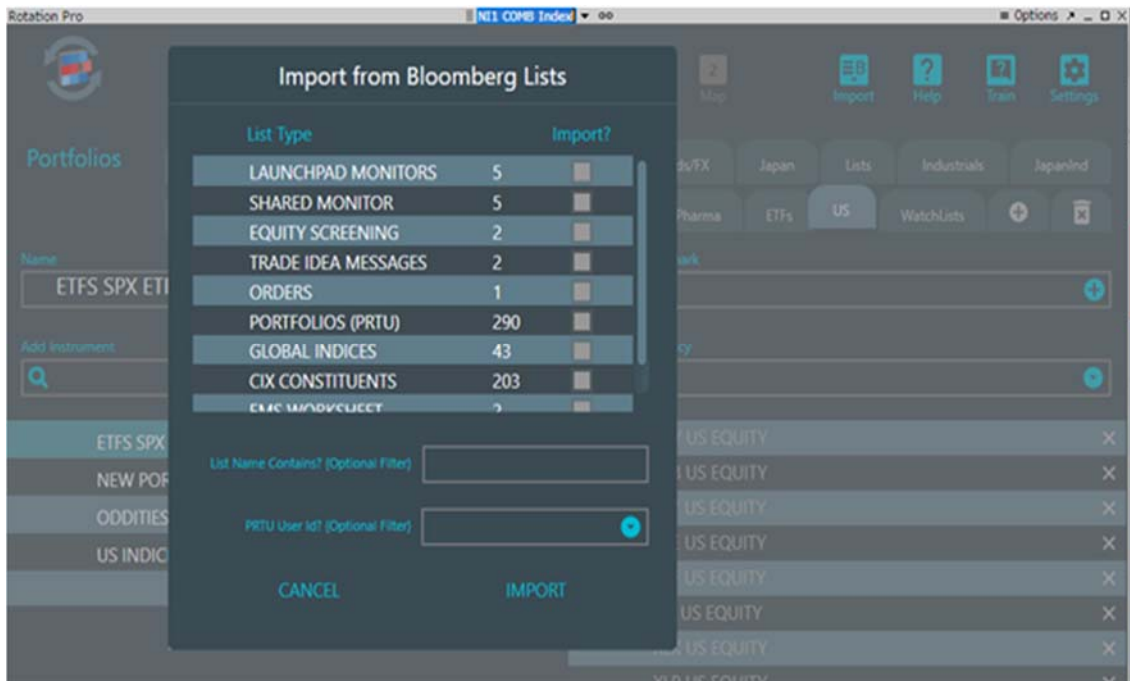
1. IMPORTING

You can build lists manually within the app (List Management section of lesson one). A speedier method however is to **Import** portfolios and watchlists directly from Bloomberg.

To access this function select the **Import** icon in the **Portfolio** page. This will generate a dialogue box showing options. You can import directly from multiple Bloomberg functions:



- Launchpad monitors.
- Equity Screening (EQS).
- Trade Idea Messages (TMSG).
- Portfolios (PRTU).
- Custom Index Constituents (CIX)
- Other default Bloomberg lists



1.1 PORTFOLIOS (PRTU)

Bloomberg's portfolio management tool stores lists that you create yourself or other people share with you. Bloomberg Helpdesk will help you if you are unfamiliar with this useful function.

Portfolio Administration									
1) Create	2) Remove	3) Share	4) Actions	Portfolio	Asset Class	PORT	Status	Benchmark	Owner
Portfolios									Privilege
Port Groups									CCY
Benchmarks									Num
Proxies									Last Updated
Profiles									mm/dd/yy
PORT Views									
Trash Can									
218				AGRI STOCKS	Equity				Owner
219				AIMSO INDEX	Equity				Owner
220				ALL TECH HARDWARE	Equity				Owner
221				ALL TECH LIQUID	Equity				Owner
222				ASEAN INDICES	Equity				Owner
223				ASIA BONDS NT	Equity				Owner
224				ASIA REITS	Equity				Owner
225				ASIAN CBS	Equity				Owner
226				ASIAN FINANCIALS	Equity				Owner
227				AUSTRALIA INDUSTRIALS	Equity				Owner
228				AUSTRALIA LIQUID	Equity				Owner
229				AUSTRALIA REIT	Equity				Owner
230				AUSTRALIA SECTORS	Equity				Owner
231				AUSTRALIAN MEMBERS	Equity				Owner
232				AUSTRALIAN SECTORS	Equity				Owner
233				BAHRAIN	Equity				Owner
234				BARCLAYS ASIA HY	Equity				Owner
235				BASIC MATERIALS	Equity				Owner
236				BBG COMMODITY INDICES	Equity				Owner
237				BI REIT APARTMENTS	Equity				Owner
238				BI REIT DIVERSIFIED	Equity				Owner
239				BI REIT HEALTHCAR	Equity				Owner
240				BI REIT HOTELS	Equity				Owner

Tick the **PRTU box** and if you want to filter what comes into the app, add text in 'List Name Contains' (circled yellow). For example in my PRTU excerpt above typing AGRI here would import just Agri Stocks out of a total 290 lists.

Note: once imported to RPRO you can either leave the list in the Imported folder or drag the list to a specific tab. This is good admin. Either way the list will not be imported again on subsequent imports.

You can also discriminate between your own lists to import and lists shared by others. You can do this by choosing **PRTU User ID** from the drop down (circled green).

Your UUID is to be found top right in **I AM <GO>** on Bloomberg. **Their UUID** is found by sorting your PRTU list by "privilege" column and hitting a list not listed as Owner. It also shows up on the Bloomberg MSG you receive when first sent the portfolios.

Import from Bloomberg Lists

List Type		Import?
LAUNCHPAD MONITORS	5	☐
SHARED MONITOR	5	☐
EQUITY SCREENING	2	☐
TRADE IDEA MESSAGES	2	☐
ORDERS	1	☐
PORTFOLIOS (PRTU)	290	☒
GLOBAL INDICES	43	☐
CIX CONSTITUENTS	203	☐
EMS WORKSHEET	2	☐

List Name Contains? (Optional Filter)

PRTU User Id? (Optional Filter)

1.2 EQUITY SCREENING (EQS)

Ticking the Equity Screening box allows you to import from EQS. This is an exceedingly

useful function within Bloomberg and allows you to create all manner of lists based on geographical location, market cap, liquidity, fundamentals and so on.

Import from Bloomberg Lists

List Type		Import?
LAUNCHPAD MONITORS	5	☐
SHARED MONITOR	5	☐
EQUITY SCREENING	2	☒
TRADE IDEA MESSAGES	2	☐
ORDERS	1	☐
PORTFOLIOS (PRTU)	290	☐
GLOBAL INDICES	43	☐
CIX CONSTITUENTS	203	☐
EMS WORKSHEET	2	☐

List Name Contains? (Optional Filter)

CANCEL IMPORT

Here is an example of a screening in my **EQS: Asia Cheap Industrials**, where I have screened for Infrastructure Construction names in Japan, South Korea and Taiwan trading less than 2x book and with liquidity over USD 10mn/ day. Any tuition required on EQS, best contact Bloomberg Helpdesk.

1 <G0> for Results, 89 <G0> to see last unsaved screen

97) Formula 98) Actions 99) Backtest Equity Screening

My Recent Screens ASIA CHEAP INDS As Of 02/05/2018

11) BIOTECH US
12) ASIA CHEAP INDS
20) All Saved Screens

Popular Screens
21) Global Infrastructure
22) High CDS Spreads
23) Insider Buyers
24) Quality Screen
25) SZSE SEHK Northbo...
26) Value Screen
30) More Screens

Screening Criteria

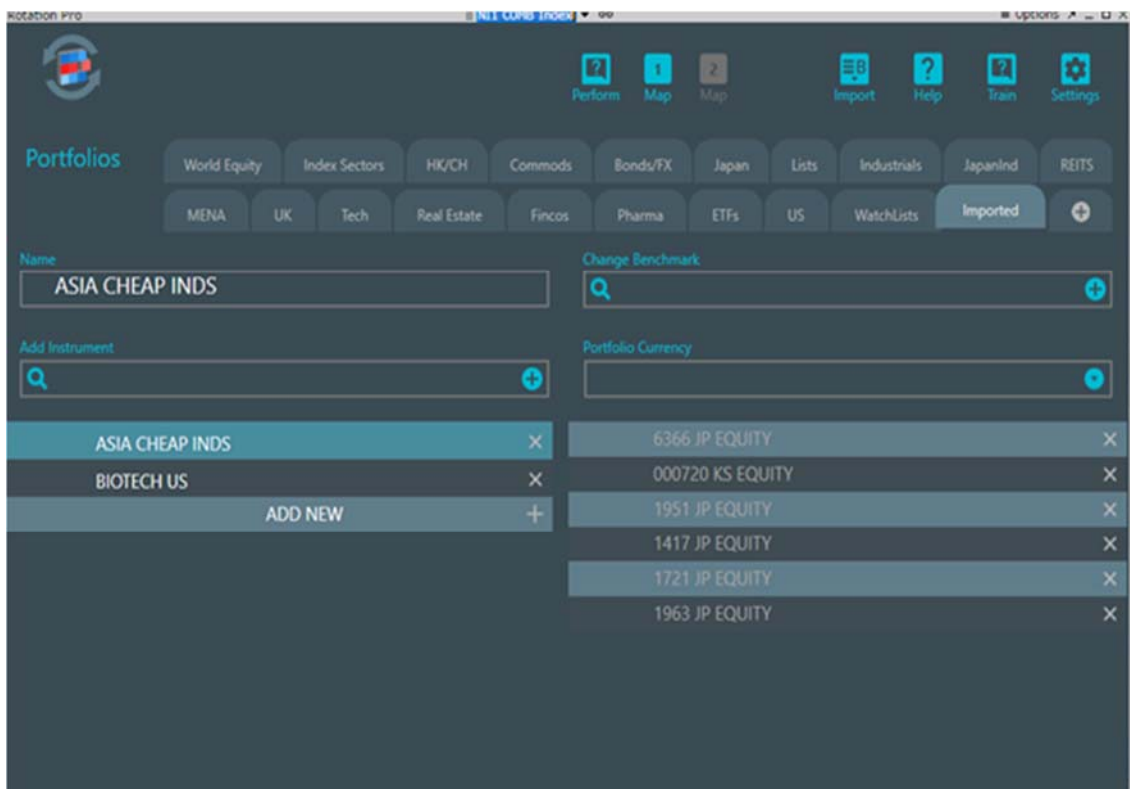
31) Exchanges 32) Sectors 33) Country of Domicile
34) Indices 35) Portfolios/Monitors 45) More Categories

Add Criteria

3 Fields

Selected Screening Criteria	Matches	
Security Universe	962024	
51) Trading Status: Active	289944	⊗
52) Security Attributes: Show Primary Security of company only	70397	⊗
53) Sectors (BICS): Infrastructure Construction	888	⊗
54) Country of Domicile: Japan, South Korea, Taiwan	103	⊗
55) Current Price to Book Ratio < 2	93	⊗
56) Turnover / Traded Value 1 Day ago [USD] > 10 Million	6	⊗
57) Add screening criteria		

Below are the names after importing to the app. You can click on the list in the left panel and drag to another tab / folder as required (for example I created a new tab called Industrials and I would place this list there).



1.3 Launchpad Monitors and CIXs

You have the option to import all of your LP monitors into the app in exactly the same manner as for PRTU and EQS.

Ticking CIX constituents in the dropdown within Import and importing simply brings you the list of tickers securities within the custom indices not the actual CIX tickers. We are going to actually refine this in a coming version that is better set up for pairs trading. But in the meantime if you want to bring CIXs into RPRO outside of the launchpad environment you can do it in three ways.

In the meantime if you want to bring CIXs into RPRO outside of the launchpad environment you can do it in three ways.

First, manually CIX by CIX just like for normal tickers using add instrument. The image below is a CIX page in my terminal and I have created the ratio .COMMWRDL U Index which is MSCI Commodity Producers vs MSCI World Index.



The second way to create a single pair on the fly is simply to add the numerator as a new instrument and then make the denominator the benchmark, like this. Delete pair, type MXWD COMP add instrument and MXWO as benchmark, run heatmap, set to relative and you see the same heatmap but this time you can generate a candle chart.

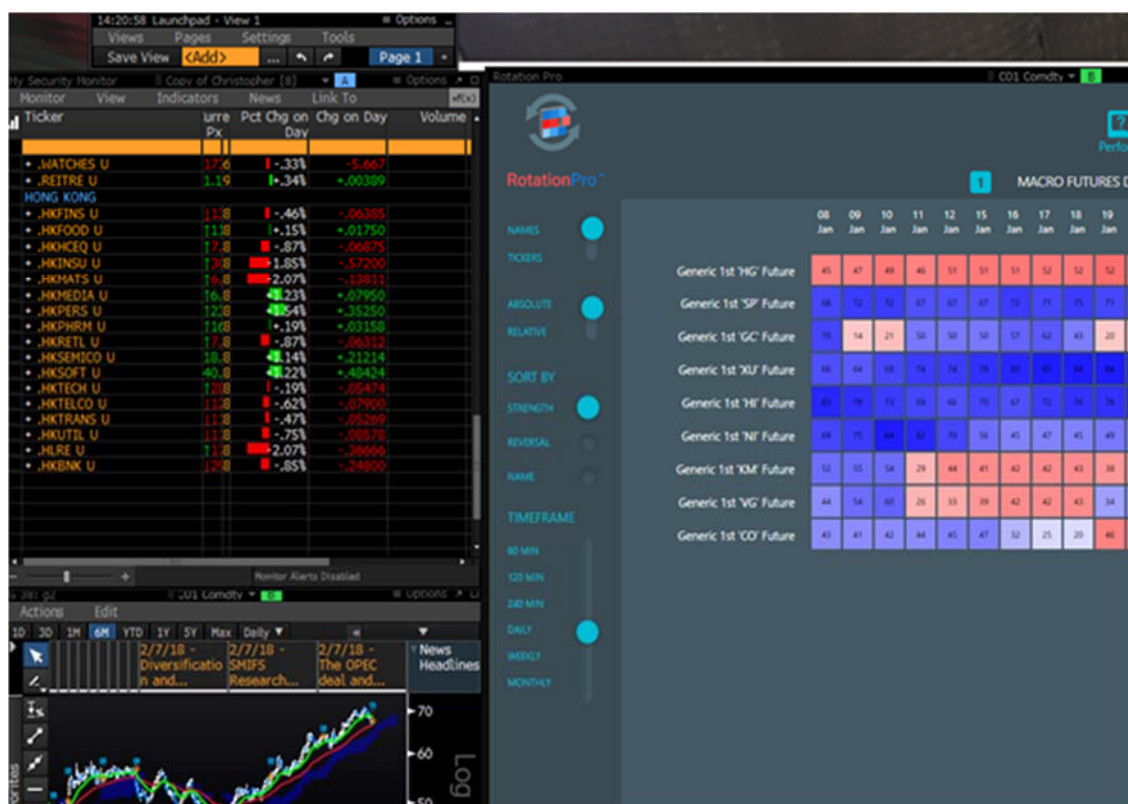
For longer lists of CIXs you can use PRTU. In the CIX page, click on the drag and drop icon in the top right of the page, drag into the PRTU box named Cash. Then save. Then back to the app and simply Import that PRTU you can then run that list of CIXs and treat as a normal list.

Setting RPRO as a Launchpad component is straightforward and will be explained in the next section. Below is an example list from my launchpad monitor, a collection of custom indices

2. LAUNCHPAD

2.1 Set Up

RPRO can be added as a Launchpad component. This means that it will fire up as soon as you login in the same place as you last left off.



If you are not sure how to add a new component (using the Tools | Group Manager in the LP toolbar) please connect with **Bloomberg Helpdesk**. A more thorough description can be found in the companion video to this document. Once RPRO is linked to your monitors and whatever other components you have in LP, clicking through a heatmap screen will change this components to that of the security selected for a seamless read across.



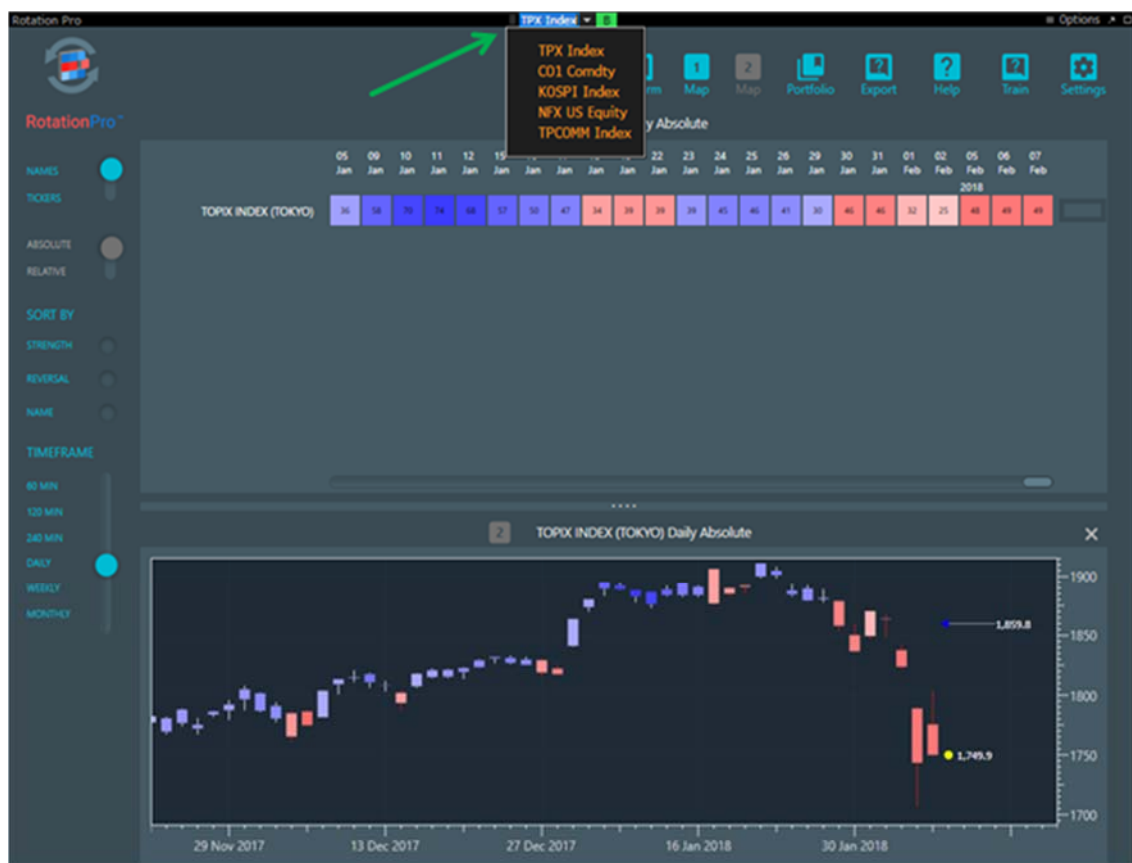
2.2 Using Monitors and Running Single Tickers

If you click on a security in a monitor the heatmap will search out the list the names lives on in portfolio page and display that list as a heatmap.

Another feature of Launchpad is that you can run a heatmap of a **single stock on the fly** and then add more if you wish to. If the ticker is in an existing portfolio list, then that list will come up as a heatmap.

Start writing the ticker or name in the hotspot mid top of the app window and choose from the dropdown menu which appears. **Note:** this works even if you don't have the app as a launchpad component.

The list you create in this manner will be stored in the **Watchlist tab** found in Portfolio view.

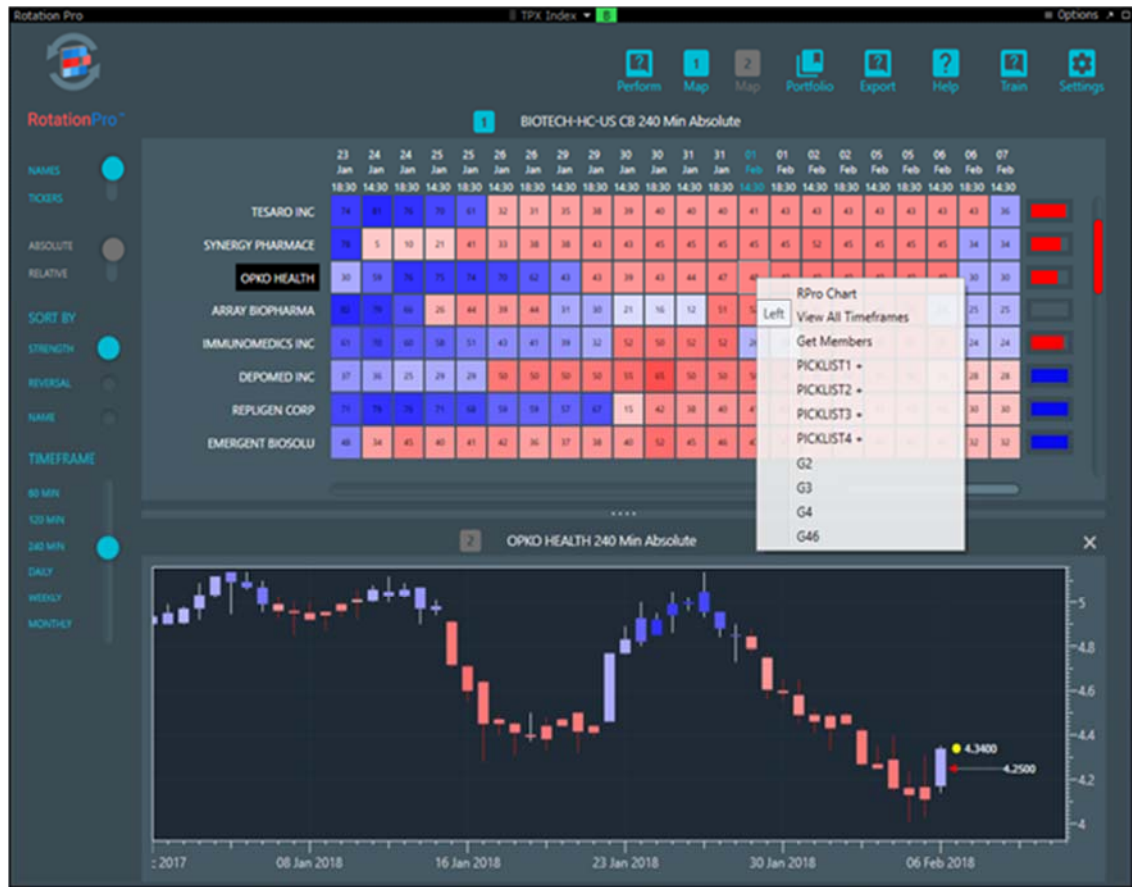


3. WATCHLISTS

3.1 Picklist Function

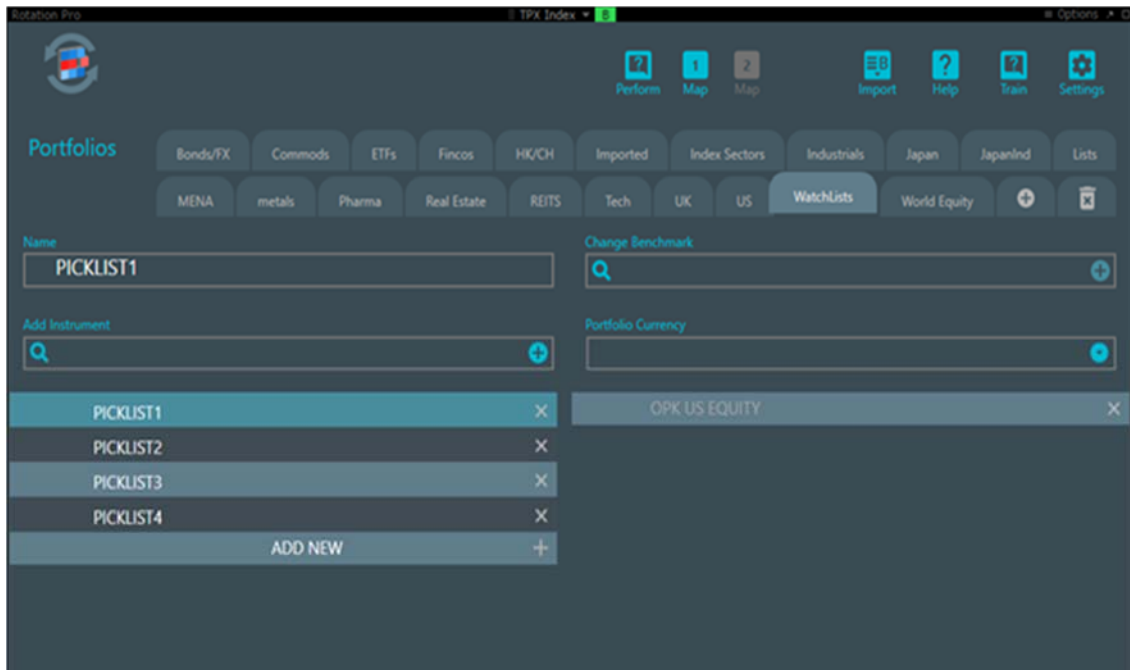
As you conduct a heatmap scan you can push names off to another list for further analysis later using the **Picklist** function. For example, in the US Biotech sector members heatmap below **Opko Health** basis 240 minute data is an early stage upside inflection candidate.

Right click on any cell in the row and choose one of four Picklists from the dropdown menu. The instrument remains on the heatmap but also appears under its Picklist counterpart in the Watchlist tab in Portfolio view.



3.2 Watchlist Tab

Watchlist tab showing OPK US in Picklist1.

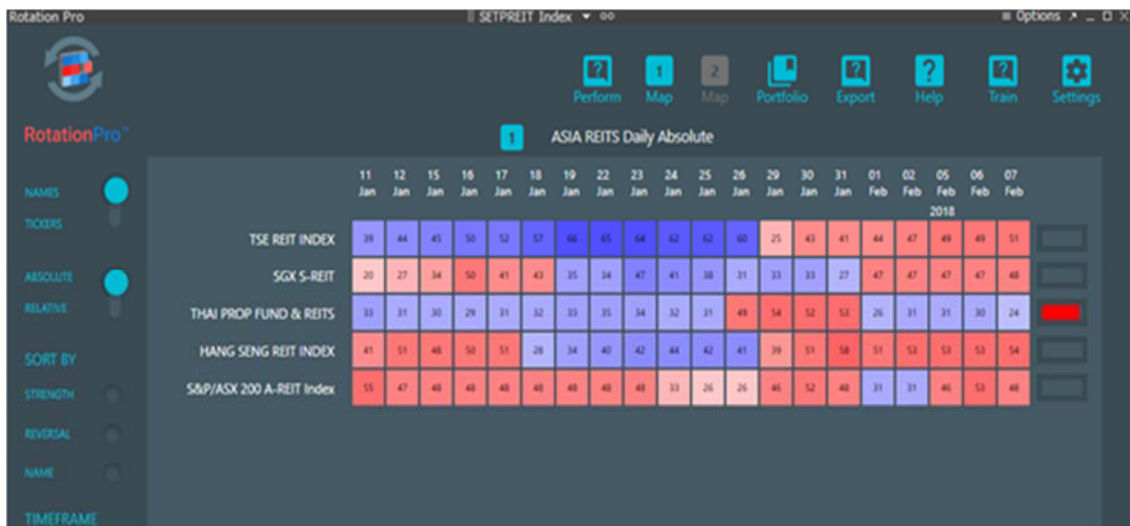


4. TWIN HEATMAPS

4.1 Concept

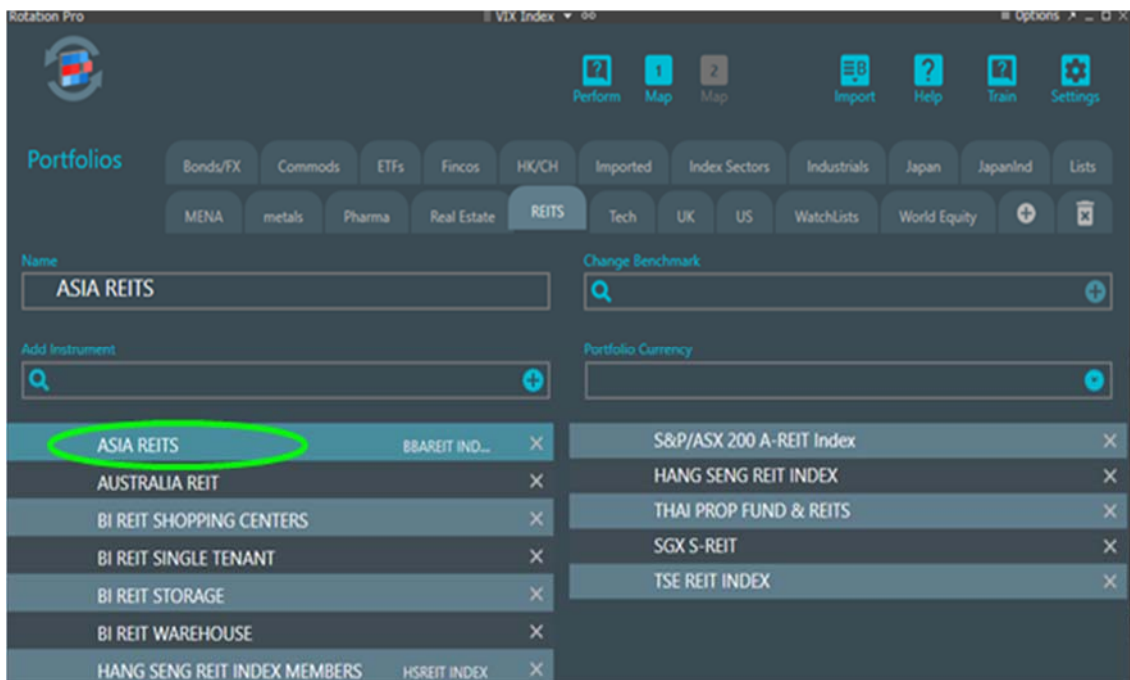
You can run two heatmaps at once within the app. This is useful for a quick read across from one list to another entirely separate one; or indeed the same list but with different timeframes or to compare absolute to relative at a glance.

We will look at Asia REITS just for example. Here is the heatmap view of that list.



4.2 Portfolio Page

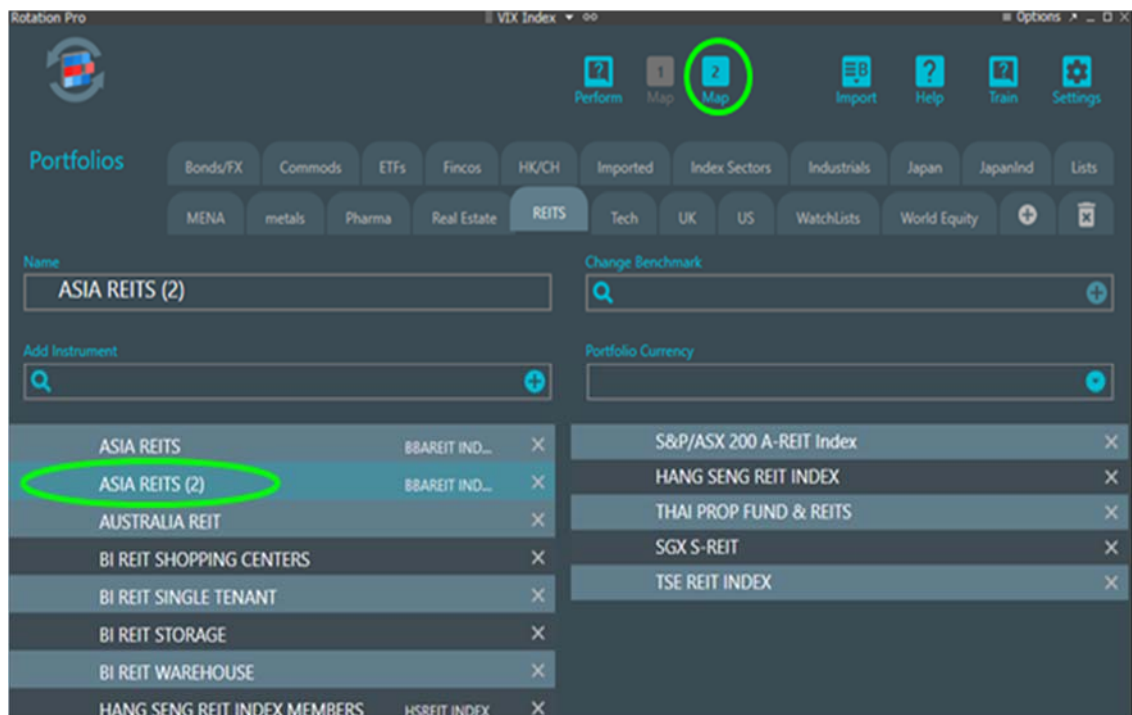
Now go to Portfolio page and select the list.



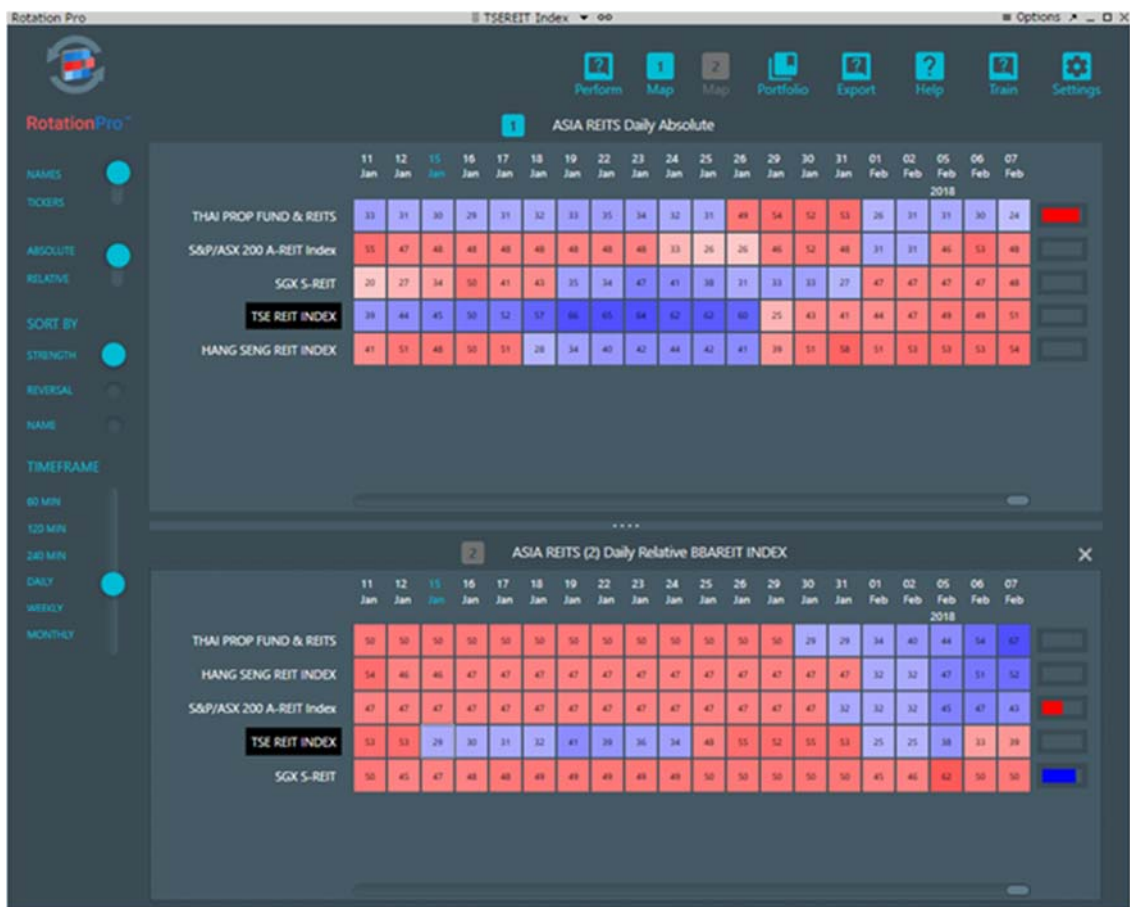
4.3 Map Two

Click the list in the **left panel** and then go to the top toolbar and select **Map2** (greyed out as it is not the live Map yet). Then click back on the Asia REITS list, in this example, to create a duplicate list. Notice that the Map icon now turns blue. Click on Map 2 to run the

second heatmap



You can select the live heatmap by clicking on either Map icon in the top toolbar, which will then highlight blue (both in the title bar of the heatmap as well as the top toolbar). You can independently adjust the settings for each map. Here the upper map is daily absolute and the lower one daily relative Bloomberg Asia REIT Index.



5. LESSON TWO SUMMARY

That's **Lesson Two, Higher Functions**. You should now be familiar with level two features.

Importing from PRTU, EQS and LP Monitors, Launchpad Set up and Single Ticker hotspots, Watchlists and the Picklist function, Twin Heatmaps concept and use

Dominic Hicklin our Head of Development and myself, Chris Grafton, are on hand to assist and support. IB chat me if you want some telephone training or have any questions.

5.1 Lesson Three

More to follow in the final **Lesson three** where we will be getting into Pattern Recognition,

Idea Selection Workflow and Best Practice



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Best regards, Chris

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