

FA Back 3.14

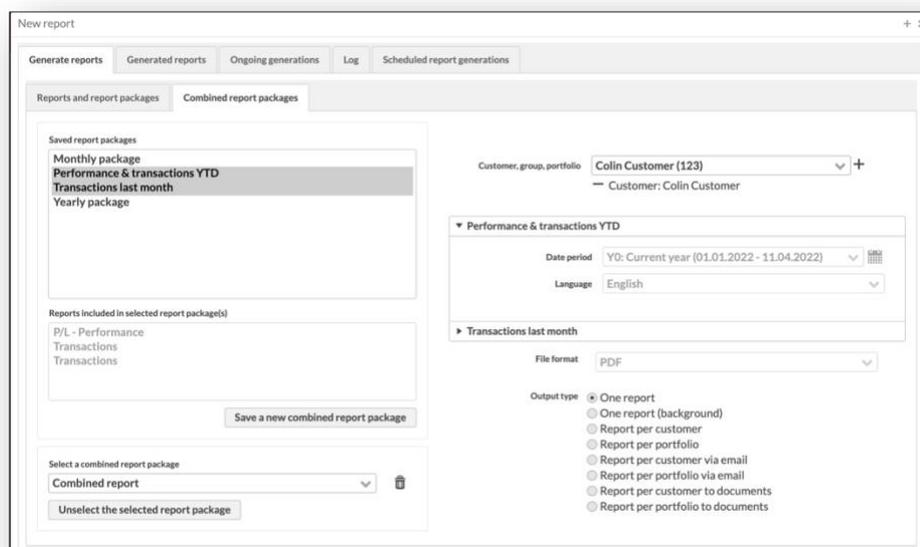
FA Back 3.14 provides you with various improvements on existing features. Report window allow you to combine multiple report packages into one combined report package which is helpful in many cases. FX contracts have got several smaller improvements to make it easier to work with them...

Combine multiple report packages into one combined report package

Version 3.14 provides you with the possibility to combine your existing report packages into one combined report package. Combining a report package is a good possibility when you want to build a report package including reports with different parameters or including same reports multiple times but with different parameters. For example, can you build a monthly report where you have transaction report for last month and performance report YTD.

On “Combined report packages” tab in “New report” window you can see all the saved report packages. After choosing the report packages you would like to combine you can save them as a new combined report package or generate the combined report package on the fly. You can schedule a combined report package the same way as you can schedule report packages.

On “Combined report packages” tab it’s not possible to do changes to a report package, since this new tab is only for saving and generating combined report packages. Most of the parameters are originated from the report packages you chose to combine, only customer, group, portfolio and output type is possible to select on combined level.





Improvements for FX contracts

We have made several smaller improvements for the FX contract that will make it easier for you to work with them.

Contract naming changed to make it easier to identify legs of same contract

For FX contracts we have made an improvement of the naming so that it is easier to identify which cashflows belong to which FX contract. You might have contracts that have the same end date and with this name change it's easier to see on the overview and in reports which cashflows belong together.

The external ID of the contract have been added to the name for both the contract and the cash flows. For the cash flows we present the value in a shorter way: k for thousand, m millions, b for billions. No rounding is used for the values, they are more of analog indication. In the contract name we still show the exact amount.

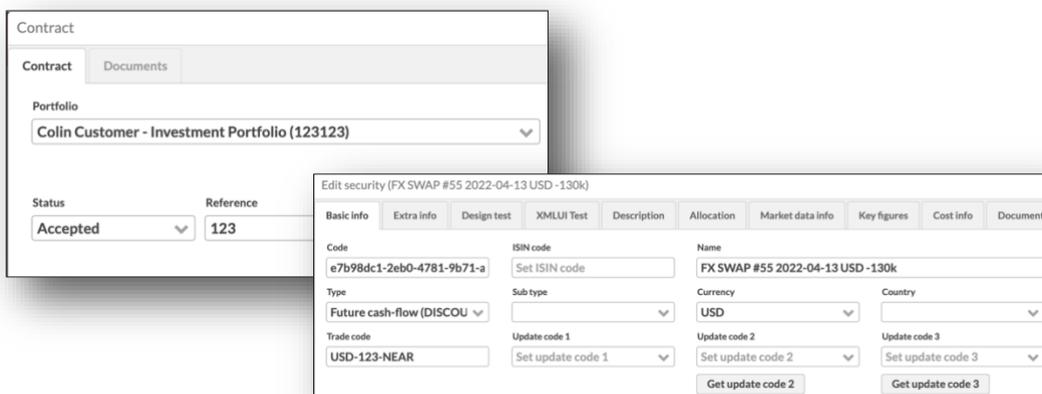
Transaction date	No.	Transaction type	Security name
07.04.2022	52	Future cash-flow	FX FWD #47 2022-04-21 USD -130k
07.04.2022	51	Future cash-flow	FX FWD #47 2022-04-21 EUR +120k
21.04.2022	50	Cash-flow out	FX FWD #47 2022-04-21 USD -130k
21.04.2022	49	Cash-flow in	FX FWD #47 2022-04-21 EUR +120k
07.04.2022	47	Add contract	FX FWD #47 2022-04-21: EUR +120 000 / USD -130 800 (1.0900)

Trade code to reconcile contract or cash flows with the receipt

When you have a receipt from your FX trade it has not been easy to match the receipt to the FX Contracts and the cash flows in FA.

You can now in FX contract window add any code to the reference field. If you add a code that is visible on the receipt of the FX trade it's now easy for you to match the receipt, the contract and the cash flows.

Adding a code to reference field of the contract will lead you to seeing the same code in the trade code of the cash flow together with the currency code of the cashflow. If you are having a swap contract the code will also include information about if the cash flow is far or near.





Importing counter portfolios

It has been possible to define a counter contact and a counter portfolio on a FX contract in the Contract window, but it has not been possible to import a counter portfolio. Now there is an optional field for the counter portfolio in the contract importer. You can define the counter portfolio with Portfolio ID.

Resaving FX contracts will preserve entered details

When saving a FX contract and additional details are added to the future cash flows or cash flows, the details you have added will not be lost in the case you need to do an update on the FX contract. As example if you have entered details on the allocation or documents to the future cash flow those will still be available even if you do an update on the fx contract. We have made a change to resave fx contracts instead of recreating them.

Aggregating portfolios with different currencies calculate correct portfolio value

Version 3.14 allows you to aggregate sub-portfolios in different currencies and calculate up the values to the main portfolio in the currency of the main portfolio. This helps you to get correct portfolio value, reports and to correctly see values in Analytics.

In portfolio windows new drop down “aggregation of sub portfolios”, the calculation method can be chosen to be “sum up values” or “recalculate values”. The latter calculates the investments from the sub portfolio to the main portfolio in the main portfolio’s currency. Recalculation uses the market fx rate on the transaction on the transaction date during the calculation.

In this example we have a sub-portfolio in SEK currency with SEK and USD investments and a main portfolio in EUR currency. In the sub-portfolio the values are visible in SEK. In the main portfolio the values are recalculated into EUR.

The screenshot displays the FA software interface. On the left, a settings panel shows 'Status' set to 'Active', 'Valuation method' set to 'FIFO', 'Type' set to 'Investment Portfolio', and 'Aggregation of subportfolios' set to 'Recalculate values'. The 'Currency' is set to 'EUR'. The main window shows a table of securities for 'Colin Customer - Total investments in EUR (505)' as of 12.4.2022. The table includes columns for Security, Code, Amount, PP/unit, MPrice, Market val., Share %, and Currency. The securities listed are AB Volvo (publ), ASSA ABLOY AB (publ), Best Buy Co., Inc, H & M Hennes & Mauritz AB (publ), and Nokia Corporation. The table also shows 'SECURITIES TOTAL' and 'SECURITIES TOTAL INC. ACCRUED INTEREST'. On the right, a 'Portfolio hierarchy' pane shows the structure: Colin Customer (123) > Colin Customer - Total investments in EUR (505) > Colin Customer - Currency portfolio in SEK (606). Below this, a 'Portfolio basic info' section shows 'Portfolio name: Total investments in EUR' and 'Portfolio ID: 505'.

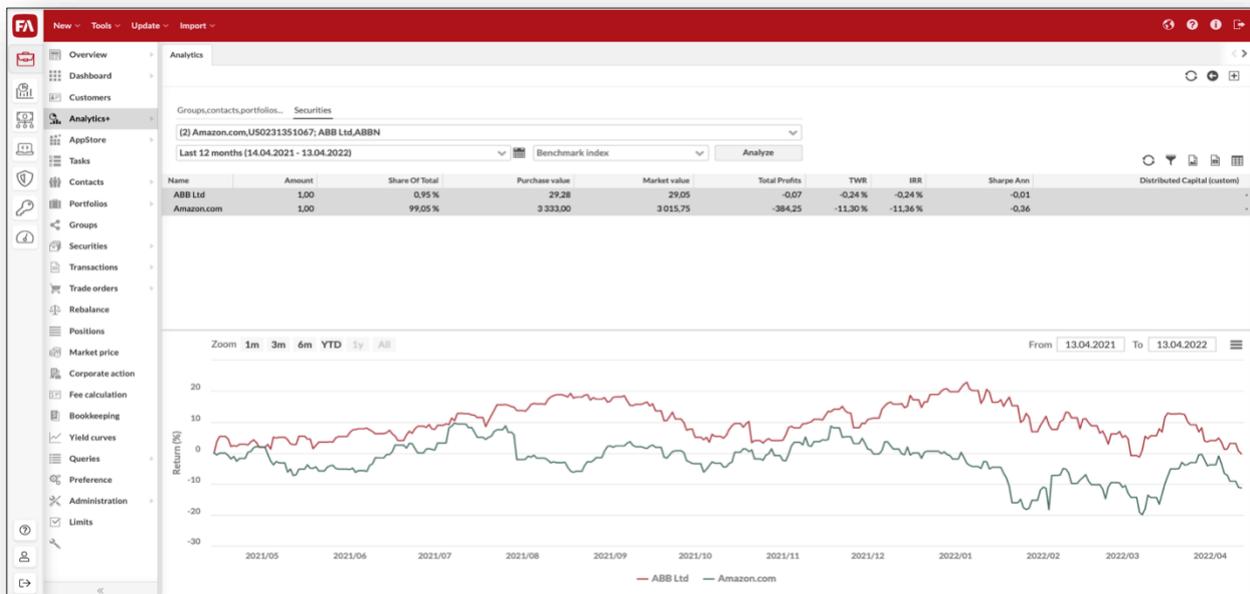
Security	Code	Amount	PP/unit	MPrice	Market val.	Share %	Currency
AB Volvo (publ)	VOLV-A.ST	5 000	15,11	16,05	80 250,82	4,79 %	SEK
ASSA ABLOY AB (publ)	ASSA-B.ST	5 000	24,24	24,08	120 424,17	7,19 %	SEK
Best Buy Co., Inc	BBY.NYSE	500	82,91	82,68	41 341,80	2,47 %	USD
H & M Hennes & Mauritz AB (publ)	HM-B.ST	3 500	14,26	14,62	51 168,77	3,06 %	SEK
Nokia Corporation	NOKIA.HE	30 000	3,36	3,48	104 400,00	6,24 %	EUR
SECURITIES TOTAL					397 585,56	23,75 %	
SECURITIES TOTAL INC. ACCRUED INTEREST					397 585,56		

Analyze securities' data in Analytics+

In this version, you will now be able to analyze individual securities in Analytics+. This new feature will allow you to run analyses directly on individual securities: you could measure the performance of a security without having a portfolio holding it. For example, you would like to analyze the performance of funds: you can now do it with this new feature without creating a portfolio holding these funds.

You can find a new tab “Securities” in Analytics+ where you can run the analyses on securities. First, you can select one or several securities you want to analyze and then a time range. In addition to that, you can also select a Benchmark Index to which you can compare the selected securities. You would first need to configure the Benchmark Indices from the General Benchmarks settings under Preferences, which will allow you to use composite benchmarks. Then you can see the result in a table with the metrics that you have chosen and in a graph showing the performance of the securities and their comparison with the Benchmark Index selected.

The current logic displays the securities as if it was a portfolio holding one unit of these securities. In the future, you will see more improvements to this feature, for example you could see the effects of corporate actions on the securities.



Importing support locked portfolios

When using file format for importing portfolios, you can now add information about if the portfolio is locked or not. The information is optional and can be added in column #46 in the csv file template. Value 0=Not locked (as default) and 1=locked.