

# Wealth Management

## Allocator & Analyzer

Improve return on investment with in depth analysis and management of all your customers portfolios to support your advice

# Allocator

- Model and Multi Portfolio creation and simulation based on real positions in different instruments
- Combine and create new portfolios by using shares of different model portfolios
- Evolution and weight for any instrument and period in multi portfolios
- Benchmark model portfolios evolution by running it on historical data or defined dry run period for a defined period
- Simulations generate allocations, allocations generate a market order

- Supports management of many clients/accounts with individual requirements
- Robot supported model portfolio creation
- Targeting Retail advanced users and Wealth Managers
- High/low level API:s available including REST enables integration with other systems
- PDF generation of Reports
- Customization

- Transaction based, Captures transactional data in real time, no data storage
- Multi portfolio management, model portfolios and unlimited reallocation and rebalancing
- Follow weight and evolution within a portfolio or portfolios over defined time periods
- Robot supported portfolio creation
- Robot support for understanding fund content, i.e. instrument share/weight; decision tool

BASKET ACCOUNT: 400069 (Avkastningskorg) | FROM DATE: 2021-01-01 | TO DATE: 2021-03-27 | RECALCULATE:  | UPDATE

General | History | **Rebalance** | Accounts

Model	Source	Start Date	Current Weight %	Allowed Drift %	New Weight %
400019 (Svenska Storbolag)	Internal			20	0
400020 (Svenska Småbolag)	Internal			20	0
400021 (Svenska Techbolag)	Internal			20	0
400066 (Låg risk)	Internal	20180604	65	20	65
400067 (Medelrisk)	Internal	20180604	35	20	35
400068 (Hög risk)	Internal			20	0

SAVE

- Included in the package, serves as a reference implementation
- Consumes the REST-api
- Uses Google Charts and Lightweight Financial Library (TradingView) for graphics
- Real-time updated

MODEL ACCOUNT: 400019 (Svenska Storbolag) | FROM DATE: 2020-02-03 | TO DATE: 2021-03-27 | RECALCULATE:  | UPDATE

General | **Transactions** | Reallocate

Date	Type	Symbol	Name	ISIN	Quantity	Price	AmountCurrency
2020-12-07	Buy	ZENZIP B	Zenergy B	SE0010413658	201,084	0.32	-64,347 SEK
2020-12-07	Buy	ZENZIP B	Zenergy B	SE0010413658	201,084	0.32	-64,347 SEK
2020-12-02	Sell	247	24SevenOffice	SE0010546911	-5,015	35.3	177,030 SEK
2020-12-02	Buy	SPAG	Spago	SE0004899474	24,902	8.46	-210,671 SEK

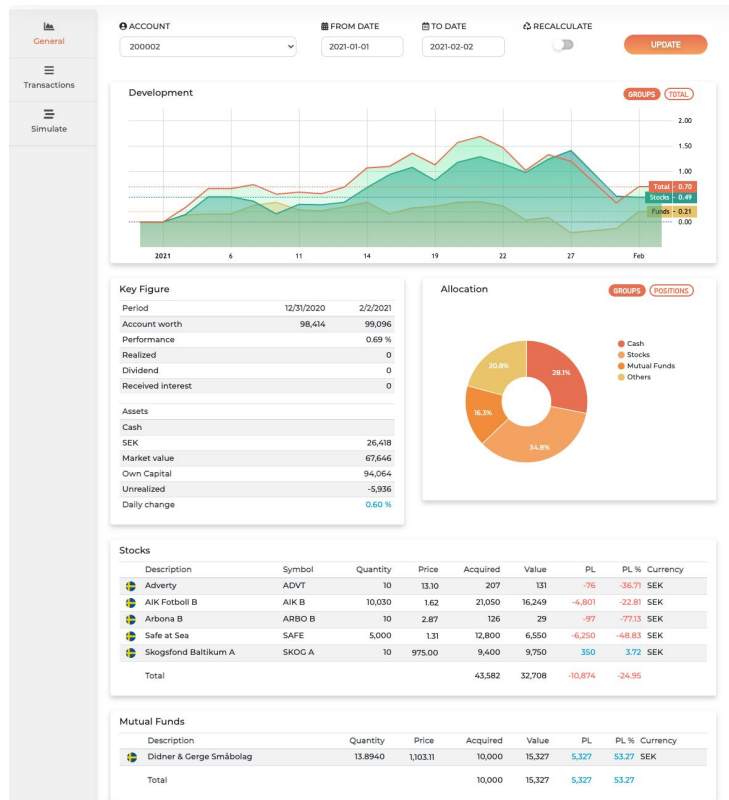
# Analyzer

- Calculates historical risk and return for any asset/period
- Performance reports and tax summaries
- Reports are generated both interactively and batchwise
- Targeting Retail users and Managers
- High/low level API:s available including REST enables integration with other systems



- Risk and return contribution over GICS, currencies, asset classes or customer defined groups
- Aggregation of multiple accounts, potentially spread over several individual Back Office systems, into one summary report
- Manages performance for external positions (including simulation, “what if”-scenario simulations)
- Robot supported portfolio suggestions
- PDF generation of Reports
- Customization

- Daily valuation
- Security level
- Multi-period
- Transaction based
- Time Weighted Return



- Included in the package, serves as a reference implementation
- Consumes the REST-api
- Uses Google Charts and Lightweight Financial Library (TradingView) for graphics
- Real-time updated

ACCOUNT: 200002 | FROM DATE: 2021-01-01 | TO DATE: 2021-02-02 | RECALCULATE | UPDATE

### Enter Simulated Transaction

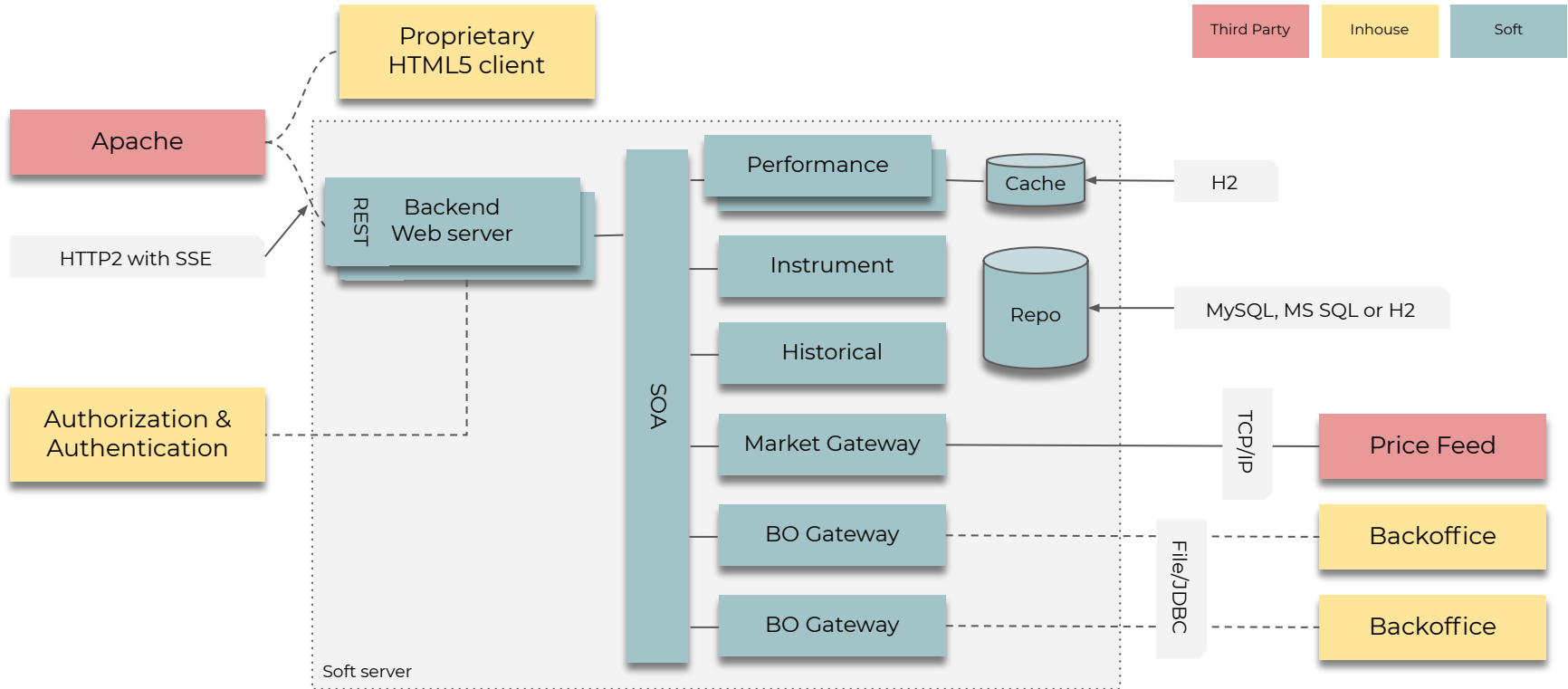
DATE: 2021-02-02 | TRANSACTION TYPE: Buy | AMOUNT: 48

INSTRUMENT: EURO | DESCRIPTION: European Consulting | SECURITY: XSAT

QUANTITY: 10 | PRICE: 4.84 | CLOSE: 4.84

SAVE TRANSACTION

Date	Type	Symbol	Name	ISIN	Quantity	Price	Amount	Currency	Cancel
2020-12-14	Buy	ADVT	Advert	SE001724889	10	13.70	207	SEK	■
2020-12-14	Buy	ARBO B	Arbona B	SE001593779	10	2.55	126	SEK	■
2020-12-14	Buy	AIK B	AIK Fotboll B	SE000598278	20	1.66	133	SEK	■
2020-12-14	Buy	AIK B	AIK Fotboll B	SE000598278	10	1.67	167	SEK	■
2019-04-11	Buy	SAFE	Safe at Sea	SE000318632	5,000	2.56	12,800	SEK	■
2019-02-05	Buy		Didner & Gerge Småbolag	SE0010299427	13,894.0	779.75	10,000	SEK	■
2018-02-11	Buy	SKOC A	Skogsfond Baltikum A	SE001240366	10	940.00	9,400	SEK	■
2018-08-09	Deposit						100,000	SEK	■

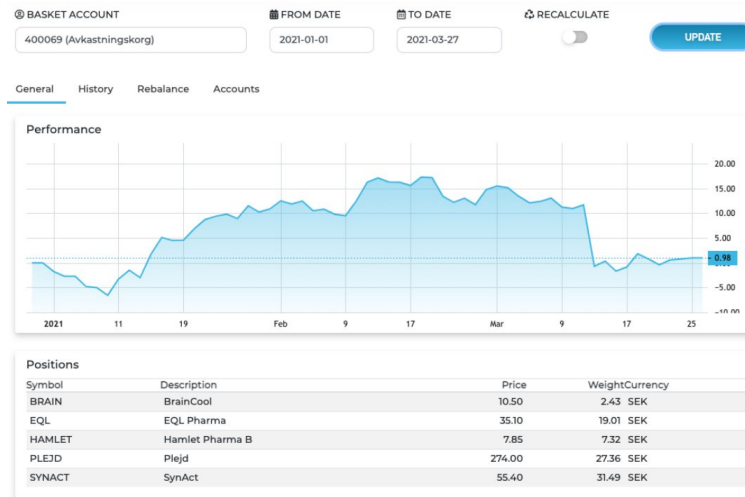


## Backoffice integrations

- Instruments
- Currencies
- Historical Prices
- Interest rate table
- Accounts
- Transactions
- Positions (real-time only)
- Authorization systems

## Market Data feed (real-time only)

- Instruments (market)
- Market Data

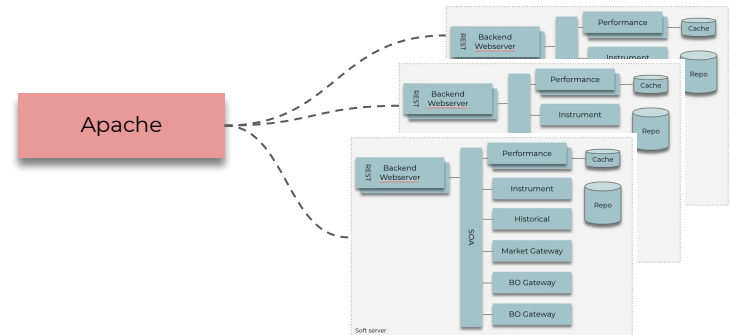


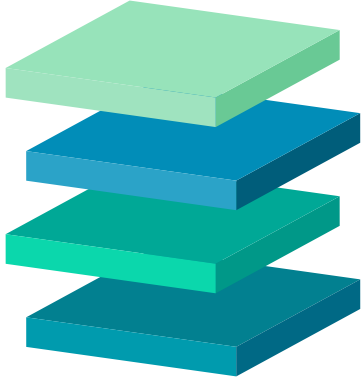
## Optimizations “out of the box”

- Performance server
  - tries to reduce calculation effort as far as possible
  - caches performance series for recent accounts requested as far as memory allows
  - uses persistent cache where end-date is yesterday
  - ad-hoc requests for previous end dates are never cached
  - cache policy can be customized using plugin (for example for very large accounts)
  - cluster support
- Backend Web server
  - caches performance series for logged in users
  - cluster support
- Morning prepopulation batch of Performance cache

## Next level...

Partitioning of data into multiple systems using stateful or stateless routing.





## Backoffice Integrations i e

- Secura
- Wizer
- Skillgo
- Lime

## Customer integrations

- REST (JSON)
- Backoffice Java API
- PDF templates

## Market feeds i e

- Millistream
- SIX
- ITCH