Screen Overview

Overview

The application is devided into 6 screens:

Portfolio structure, aggregated positions

Calculation: asset class positions, instrument/currency values

Transactions, inventory

Options: file locations, portfolio management, display options

Instruments, types, currencies, rules

Import/Export of portfolio and inventory data

Portfolio Screen

The main screen is devided into 4 windows:

- **Portfolio**: shows portfolio tree
- **Positions**: shows list of all sub-positions of selected asset class in tree
- **Transactions/Inventory**: Switches between transaction- and inventory-based position calculation. Shows all transactions (or inventory items) for the selected asset class in tree. "Compare" shows a quantity comparison between transactions and inventory items.
- **Instrument**: shows the properties of the linked instrument

Right-click on a position to access context menu functions.

Transaction Mode

Inventory Mode

Compare

- A portfolio is structured using aggregated asset classes (like folders). These asset classes cannot link to instruments (BBTicker must be empty).
- In **Transaction Mode**, all positions are calculated using the transaction quantities. Each traded asset class links to a set of transactions.
  In **Inventory Mode**, each asset class with a position links to exactly one inventory item. The inventory item quantity is multiplied by the "KAGUnit" property of the corresponding asset class.
- All portfolio data – including transactions and inventory items – is stored in the **portfolio database.**

Adds new child asset class.

Move asset class up

Move asset class down

Shows portfolio with "instrument type" structure

| Add Asset Class | Delete Asset Class | Edit Asset Class | ▲ ▼ | ☐ Hide Expired | ☐ Tree By Instrument Type | ☐ Flat List |

Deletes selected asset class and all child asset classes

Shows properties dialog

Hides all expired asset classes

Flattens structure in position list (no aggregations)

portfolio	transaction
aggregated asset class (folder)	transaction (open)
asset class (tradable)	transaction (confirmed)
invalid instrument link	transaction (booked)
primary asset class	active inventory item
expired asset class	inactive inventory item
instrument type folder	unmatchable inventory item

Transactions

This screen lists all transactions and inventory items. These entities are portfolio-specific and thus, stored in the **portfolio database**.

Instruments

This screen lists all instruments, currencies, instrument types and rules. These entities are stored in the **instruments database**.

Calculation

This screen shows instrument and currency values. The "Asset Class Positions" tab list all asset classes and their notional, delta, and future equivalents. All instrument and currency values are stored in the **instrument database.**

| Edit Selected | Bloomberg Live | Bloomberg File... | Clear Values | ☐ Hide Expired |

Shows properties dialog for selected instrument, currency, or asset class

Updates selected rows from data file

Updates selected rows from Bloomberg

Clears all selected row values

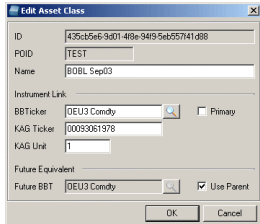Hides expired instruments and asset classes

Options and Dialogs

Edit/View Portfolio Entities
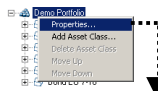
Editing/viewing dialogs can be accessed via the context menu (right-clicking an entity) or using the 'Edit' buttons of the various screens an tabs.
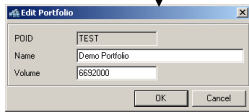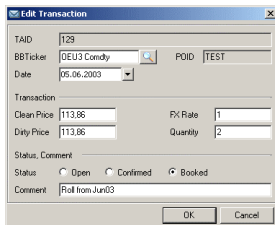
Portfolio:
• POID: portfolio identifier
• Name: display name
• Volume: total amount of portfolio investment

**Asset Class**:
• ID: asset class identifier
• Name: display name
• BBTicker: Bloomberg ticker of linked instrument
• Magnifier-button: calls "Instrument Picker"
• KAGTicker: corresponding inventory ticker
• KAGUnit: inventory unit
• FutureBBT: Bloomberg ticker of referenced instrument for future equivalent calculation
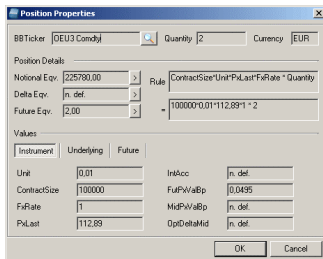
Position:
• BBTicker: Bloomberg ticker of linked instrument
• Quantity: the currently used quantity
• Rule: Calculation rule for selected equivalent. Select an equivalent by clicking its '>' button. The parsed equation is shown below the rule.
• Values: instrument values that can be used within the calculation rules. 'DirtyPrice' is 1 if true and 0 if false.
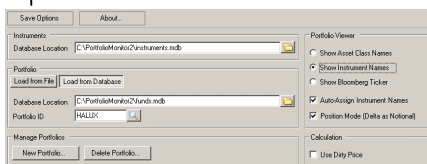
Transaction:
• TAID: transaction identifier
• BBTicker: the traded instruments Bloomberg ticker
• Date: transaction order date
• Dirty Price: with accued interest
• Clean price: without accued interest
• FX Rate: exchange rate to portfolio currency
• Quantity: quantity in lots
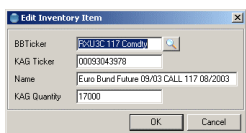
Inventory Item:
• BBTicker: the traded instruments Bloomberg ticker (the inventory items identifier)
• Name: name from inventory
• KAGQuantity: quantity from inventory

Edit/View other Entities

Position:
• Name: display name of the instrument
• BBTicker: Bloomberg ticker
• Type: the instruments type
• ISIN: corresponding ISIN number
• Unit: unit for 1 lot
• Duration: ???
• Delta: ???
• Contract Size:
• Currency: base instrument currency

for instrument types with tag="OPTION":
• Underlying BBTicker: Bloomberg ticker of underlying instrument
• Strike: ???
• Exercise Type: american / european
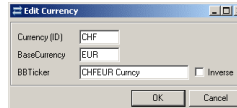
Currency:
• Currency: the currency's 3-letter-code
• BaseCurrency: the bloomberg ticker's base currency
• BBTicker: Bloomberg ticker of the fx rate
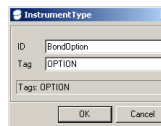
Instrument Type:
• ID: the instrument type identifier (name)
• Tag: used to specify option types; leave empty for non-options
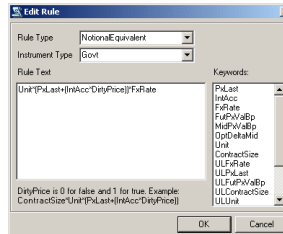
Rule:
• Rule Type: the rules result type
• Instrument Type: the instrument type the rule should be applied to
• Rule text: The calculation rule text. Formulas as well as JScript functions can be used. The 'Keywords' list shows all keywords that will be parsed.
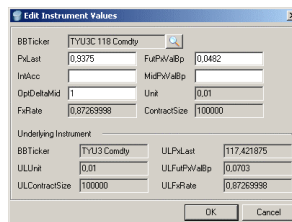
Instrument Value:
• PxLast: last price
• IntAcc: accued interest
• OptDeltaMid: delta
• FutPxValBp: PVBP of underlying future
• MidPxValBp: the instruments PVBP
• Underlying Instrument: shows the properties and values of the underlying instrument
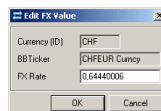
FX Value:
• Currency: the currencies 3-letter-code
• BBTicker: the Bloomberg ticker of the fx rate
• FX Rate: the exchange rate value

Options

Saves all options and settings to settings.xml

Instruments:
• Location of instruments Database

Portfolios:
Portfolios can be loaded either from file or from database.
• Portfolio ID: selects the portfolio to be loaded

• New Portfolio: Creates a new Portfolio in the current database or file. Caution: the portfolio ID cannot be changed later.
• Delete Portfolio: Deletes a portfolio from the current database or file after creating backup file (can be imported later).
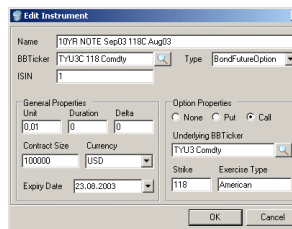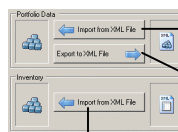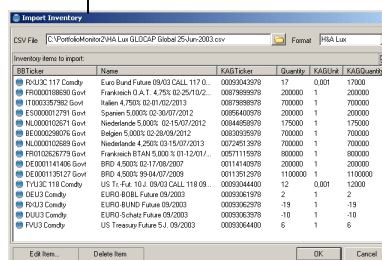
Portfolio Viewer:
• Auto-Assign Instrument Names: assigns anme of linked instrument to asset class
• Position Mode: notional equivalent, delta equivalent for options

Calculation:
• Use Dirty Price: calculation using PxLast and IntAcc

Import & Export

Imports portfolio from XML file. Existing portfolio with same ID will be overwritten.

Exports portfolio to XML file.

Import Inventory:
• CSV File: comma seperated file (exported from excel)
• Format: inventory format definition file, must be located in same directory as Portfolio Monitor.

If all asset classes have corresponding KAGTickers assigned, BBTickers will be found automatically.