USER MANUAL
PERFOPTIMA

Version 1.01

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Introduction

Preface to Release 1.01

This user manual is meant as an introductory guide for a user to use the PerfOptima system. The main aim is to provide a self-learning guide on how to use the features and functionality of PerfOptima. It assumes that the user has prior knowledge of the various terminologies and controls mentioned in the system as well as a basic idea of how to manipulate those controls.

After going through the guide, the reader should be in a position to start using PerfOptima for Portfolio Management and Reporting. In particular, he should be able to:

- **Access the system website through its url**
- **Manipulate and manage the various controls on the system**
- **Produce and print various reports in an Excel format**
- **Advance to become a power user by further self-learning and exploring**

In this version of User Manual PerfOptima v.1.01, updates have been done with respect to images as well as content in topics related to Optimization, Scenario Analysis and Administration.

About Mzaya

We are a Quant lab with a passion for creating practical, implementable and easy to use solutions without compromising on the complexity of the environment.

“You can never solve a problem on the level on which it was created” - Albert Einstein

Mzaya Mission:

Energy: We understand that Energy is in excess demand in our country. Increase available power at reduced tariff without having to add extra capacity.

Agri: Protect those who provide us with food security

NSE: Our Solutions help fund managers to create and protect wealth

BFSI: Our risk solution goes beyond compliance and facilitates risk manager in a true sense.“A solution where risk management is at the forefront and compliance a by-product.”

Mzaya Vision:

At Mzaya, in our quest for perfection, we keep challenging traditions to keep our customers ahead of time. We translate quantitative techniques,leveraging modern technologies into value for our customers.

Mzaya Values:

Integrity

Honesty

Customer centricity

Openness

List of Modules

1.0 Logging In

To log into the PerfOptima website, type the following Url in your browser:

http://192.168.1.12/relf_new/

The login screen for PerfOptima website is displayed (Refer to Image 1.0).

Image 1.0

Enter the User Name and Password and click on Submit. The PerfOptima module screen is displayed. There are 6 modules which you can access from the PerfOptima module screen (Refer to Image 1.01).

Image 1.01

i.) **Generate Reports**

ii.) **Portfolio Optimization**

iii.) **Scenario Analysis**

iv.) **Risk Details**

v.) **PTC Optimization**

vi.) **Administration**

2.0 Generate Reports

Reports generated can be saved on the hard drive of the PC or a hard copy of the report can be generated in an Excel format.

Click the **Generate Reports** link to display the following report screen (Refer to Image 2.0)

Image 2.0

There are two kinds of reports available

i.) **Portfolio Report**

ii.) **CashFlow Report**

Click the **Portfolio Report** link. The Portfolio Report screen is displayed (Refer to Image 2.01)

Image 2.01

Portfolio Report:

The Portfolio Report screen is made up of the following sections:

i.) **Format Settings**

ii.) **Portfolio Report**

Click the arrow present to the left of the **Format Settings** link (Refer to Image 2.01). The Format Settings details are displayed (Refer to Image 2.02).

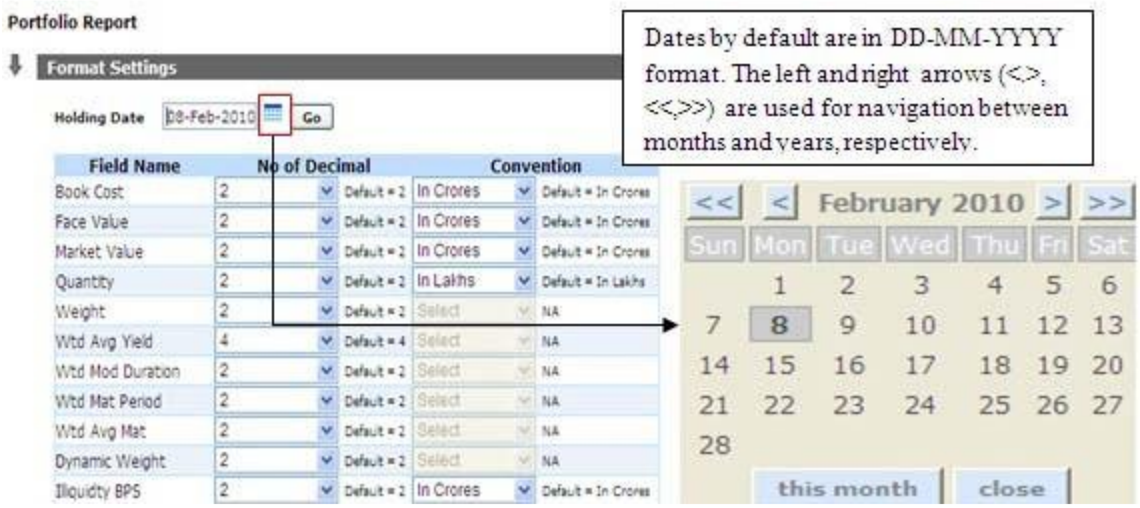


Image 2.02

Holding Date:

Holding Date is used to decide the date for which the Portfolio Report is to be displayed. To display the portfolio report for a particular date, click the **Date Calendar** icon present next to Holding Date. The Date Calendar is displayed (Refer to Image 2.02)

Select the date required by clicking any of the dates present in the Date Calendar.

To navigate between Months and Years, use the **Single Arrow (< . >) and Double Arrow (<< , >>)** keys respectively, located on top of the Date Calendar.

To select a date from the current month, click the "**This month**" button at the bottom of the Date Calendar.

Note: By default, Mzaya uses the DD-MM-YYYY format for dates, unless otherwise specified.

In case a date is selected for which there is no portfolio report available, a message **"No Data available for the selected date"** is displayed (Refer to Image 2.03).

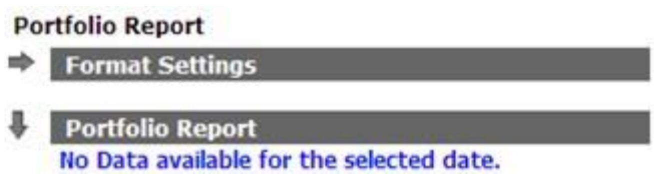


Image 2.03

It is possible to decide the format settings for fields which are to be displayed in the Portfolio Report. As can be seen from Image 2.02, the number of decimals as well as conventions for different fields can be decided by you in advance. The following settings, as determined by you, will be applicable to fields generated in the portfolio report:

1.) <u>Field Name</u>:

The Field Name column denotes the fields for which Format Settings are applicable.

2.) <u>No. of Decimal</u>:

The number of decimals for any field under the Field Name column ranges from 0 to 8. To select the number of decimal places applicable for any field, click the arrow in the No. of Decimal column adjacent to the particular Field Name.

3.) <u>Convention</u>:

To select the convention (Quantity) for the fields present in the Field Name column, click the arrow in the Convention Column adjacent to the particular field name. The convention may range from Units to Lakhs or Crores.

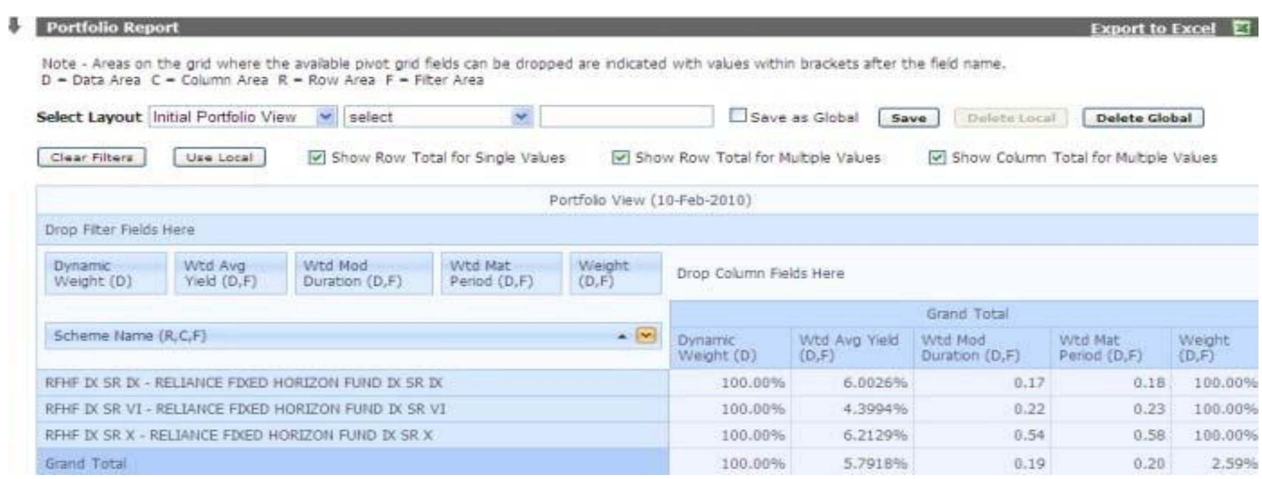
<u>Note</u>: Default values for Field Names are provided with regards to the No. of Decimal Places as well as Convention. This can be changed according to your preference. For some field names, Convention values have been grayed out. This implies that the particular convention is not applicable for that field name.

Once the Decimal values and Conventions for Field Names have been decided, click the "**Save Setting"** button. The saved settings will be applicable to the respective Field Names each time you log into the website. In case settings have to be applied only to the current portfolio being generated, click the "**Apply**" button. To use default values, click the **"Reset to Default"** button.

Once the date has been selected and format settings for fields have been done, click the **"Go"** button. The portfolio report is displayed, the details of which we will see in the next section.

<u>Portfolio Report Generation</u>:

The portfolio report can be generated by selecting values for different fields using the Decimal and Convention options mentioned in the previous section, or by using the default option itself (Refer to Image 2.04).



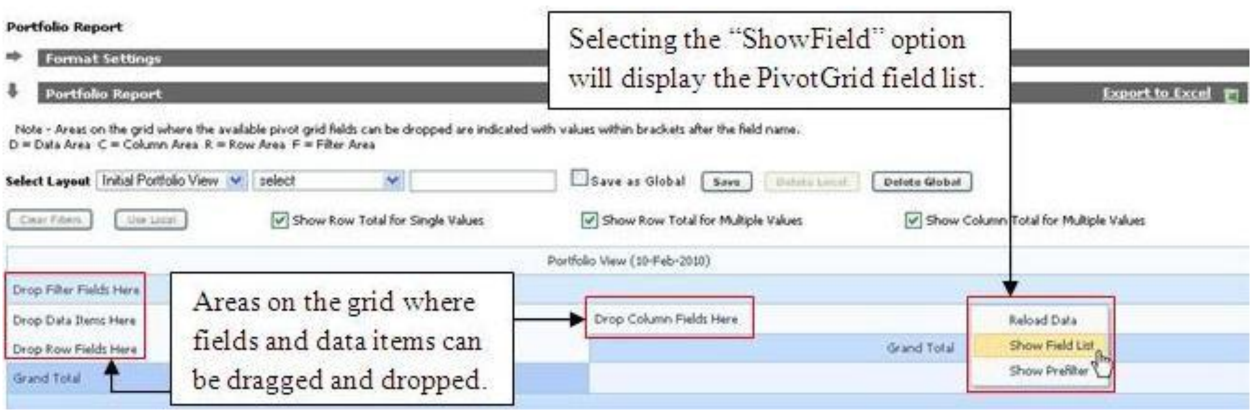
<u>Image 2.04</u>

i.) <u>Select Layout</u>:

The Select Layout option can be used to generate a portfolio according to a layout decided by you. In this case, the fields to be displayed in the portfolio will be pre-selected by you and only those fields will appear when the portfolio report is generated. However, it is the default portfolio layout which is displayed when the page is initially loaded, unless otherwise specified.

Portfolio fields appear in the form of a grid and there is a provision wherein fields to be displayed in the portfolio can be dragged and dropped into the grid.

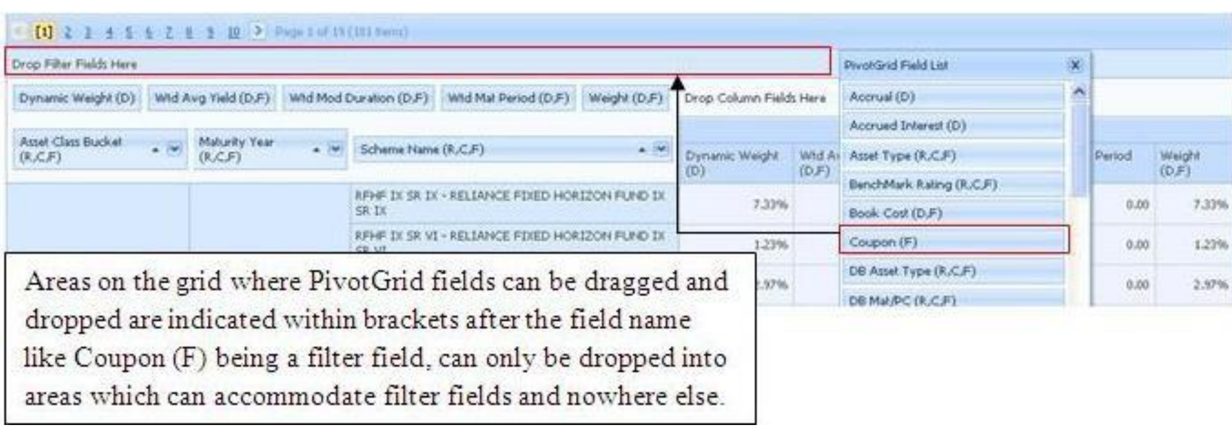
To view a particular field in the grid along with its values, right mouse click any of the Grid Areas present i.e. areas indicated by **Data Area, Column Area, Row Area and Filter Area** (Refer to Image 2.05).



<u>Image 2.05</u>

Any of the fields in the PivotGrid Field List can be added to different areas of the grid (Refer to Image 2.06). Areas on the grid where available pivot grid fields can be dropped are indicated with values within brackets after the field name.

D = Data Area, C = Column Area, R = Row Area, F = Filter Area



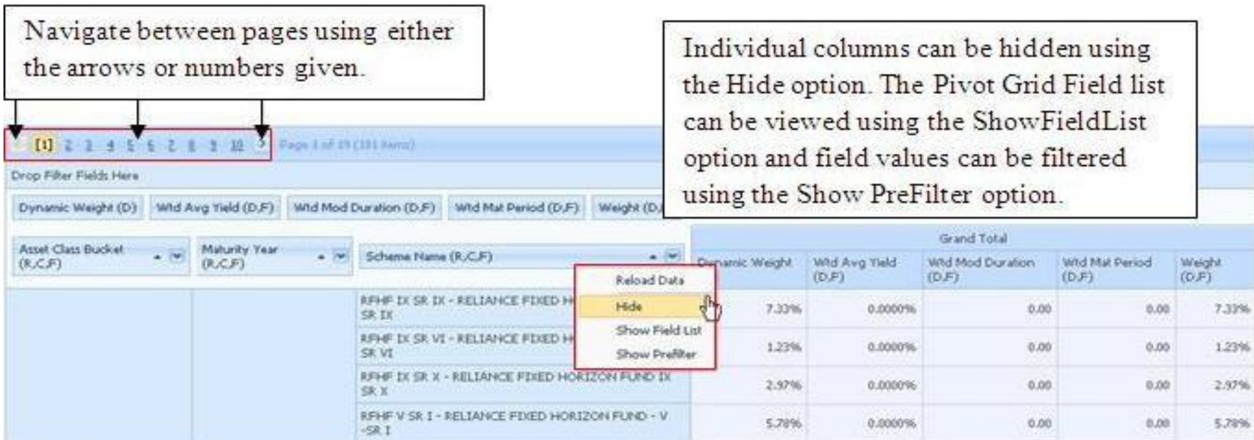
<u>Image 2.06</u>

Drag the particular field of interest from the PivotGrid Field list and drop it into the grid to which it is related.

E.g. In the PivotGrid Field List shown in Image 2.06, the Scheme Name (R, C, F) and the Asset Class Bucket (R, C, F) fields are dragged and dropped into the Row Fields area. Thus, the Scheme Name and Asset Class

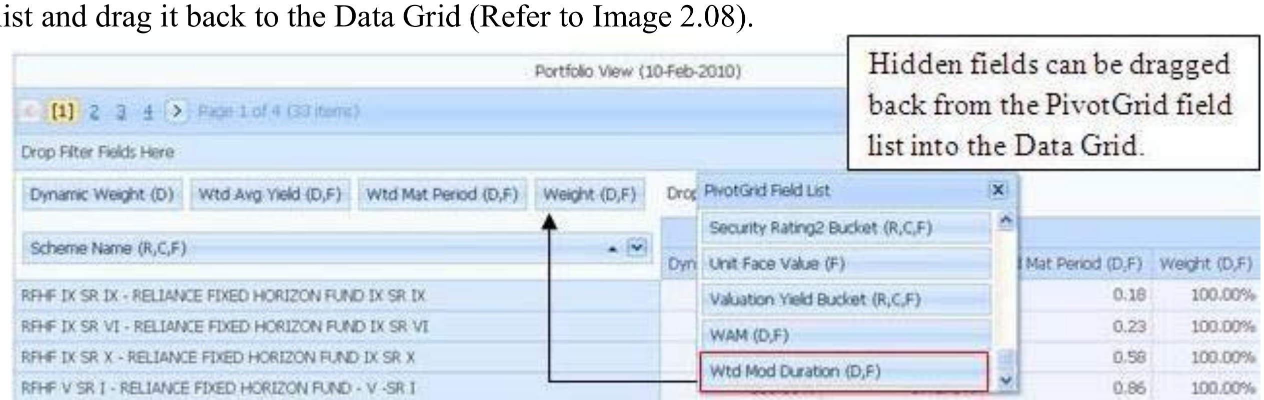
Bucket fields are visible in the Data Grid and it's corresponding values are visible in the Grand Total table present on the right hand side of the Grid.

In case the portfolio report has several pages, click on the page numbers provided at the top and bottom left of the portfolio report or use the **Left and Right Arrow (< , >)** keys to navigate between pages. It is also possible to hide columns in the Grid. To do so, right mouse click the column of interest in the grid and select the **Hide** option from the pop up displayed (Refer to Image 2.07).



<u>Image 2.07</u>

E.g. To hide the column WTD Mod Duration, right mouse click that column in the Data Grid and select the **Hide** option (Refer to Image 2.07). The WTD Mod Duration is added back to the Pivot Grid Field List. If you want to display the WTD Mod Duration column again, right mouse click the Data Grid and select the **Show Field List** option. The PivotGrid Field List is displayed. Select the WTD Mod Duration from the PivotGrid Field list and drag it back to the Data Grid (Refer to Image 2.08).



<u>Image 2.08</u>

Apart from the **Hide** and **Show Field List** pop up options discussed above, there are two other options, the **Reload Data** option and the **Pre-Filter** option (Refer to Image 2.07).

Selecting the **Reload Data** option ensures that data in the tables is refreshed. This is useful, particularly when new data has been added to the database and the grids need to be updated.

The **Pre-Filter** option is similar to an SQL query facility and aids in filtering out any fields which you do not want to see. Let us consider an illustration of the Pre-Filter option so that we can get a clear picture of how this functionality works.

Let us assume that you need to apply a Pre-Filter to the Asset Class Bucket (R,C,F) and Maturity Year fields in the Data grid. Right mouse click any of the grids and from the pop up box that appears and select the "**Show Pre-Filter"** option (Refer to Image 2.09).

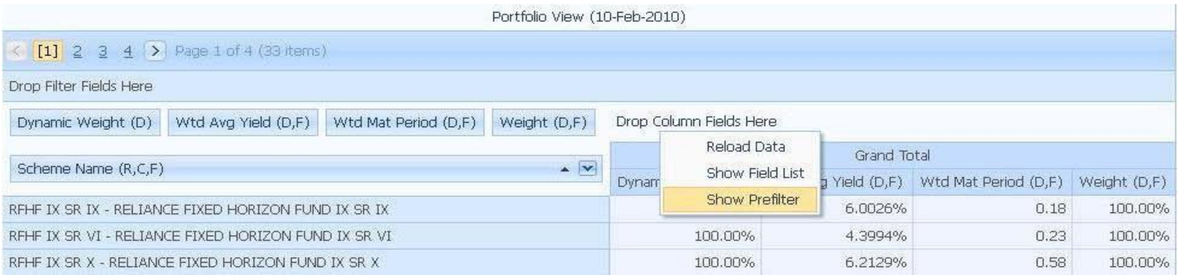


Image 2.09

A Pre-Filter pop up box is displayed. Click on the **Conditional Statement (And)** displayed in the pop up box. This displays a list of Conditional Statements **(And, Or, Not And, etc.)** Select the Conditional Statement which you want to use in the query string and then click the "+" sign to generate the query string (Refer to Image 2.10).

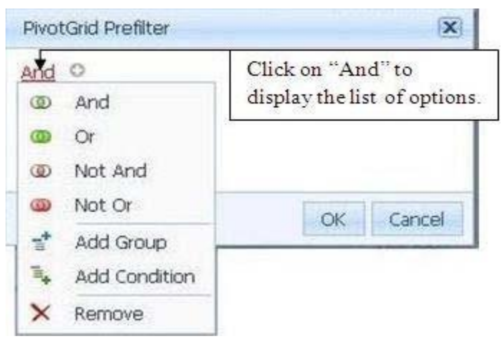


Image 2.10

Within the query string, in the list of fields, select the field on which the filter has to be applied (Refer to Image 2.11).

Image 2.11

Click the "Equals" expression to display a list of expressions and select your option from the expression list given (Refer to Image 2.12).

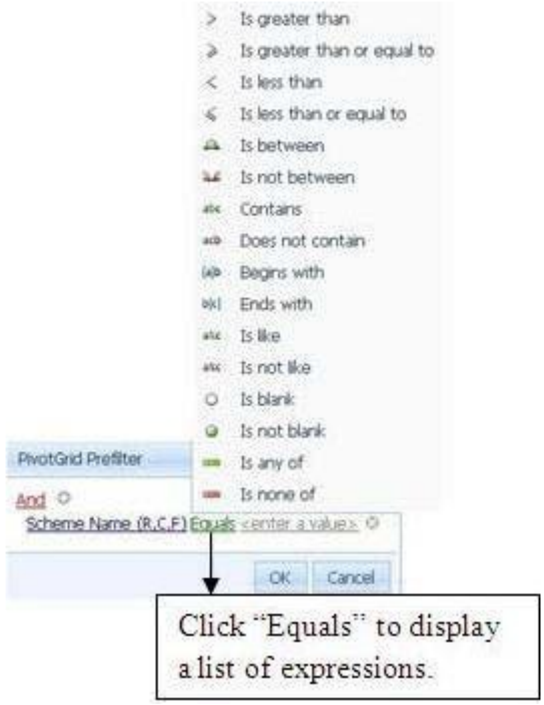


Image 2.12

Click "Enter a value" to display a list of values (Refer to Image 2.13).

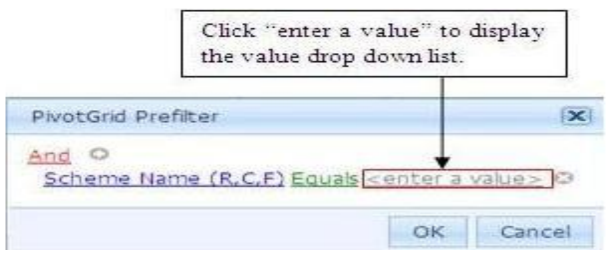


Image 2.13

Select the desired option from the drop down box (Refer to Image 2.14)

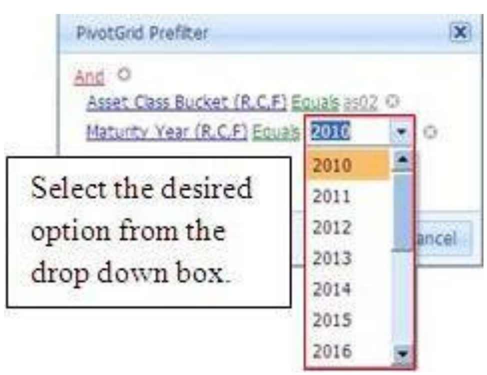


Image 2.14

To remove a particular Pre-Filter statement, click the **X** button on the right hand side of that condition The condition is removed as desired (Refer to Image 2.15).

Image 2.15

Once the required Pre-Filter options have been selected, click the **Ok** button. The particular scheme is displayed along with its values and the Pre-Filter condition is displayed at the bottom of the page. A Checkbox is also displayed alongside the Pre-Filter query, which is checked by default. To view all fields again without the Pre-Filter condition, **Uncheck** the checkbox adjacent to the Pre-Filter query (Refer to Image 2.16).

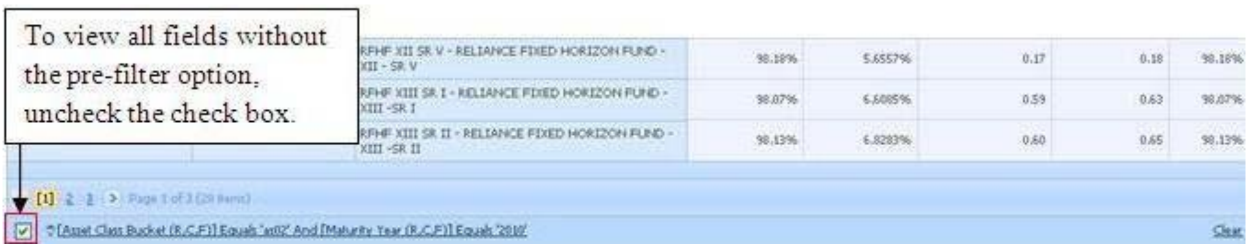


Image 2.16

All fields are displayed without the Pre-Filter query applied. If you do not want to view totals for fields which have single or multiple values, uncheck the **"Show Row Total For Single Values"** or **"Show Row Total For Multiple Values"** checkbox. For ensuring that totals for multiple column values are displayed, uncheck the **"Show Column Total For Multiple Values"** checkbox ((Refer to Image 2.17).

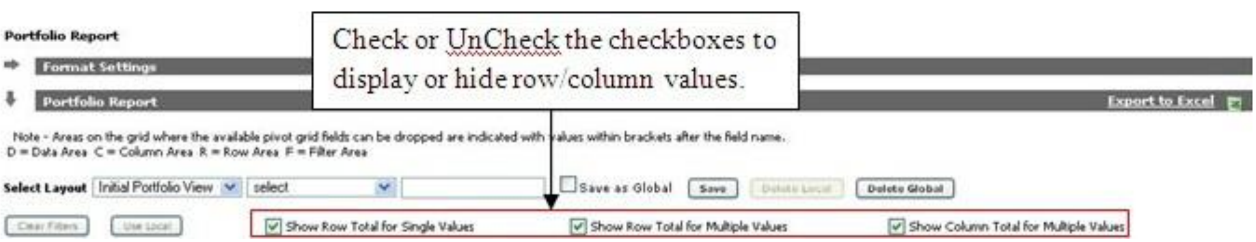


Image 2.17

E.g. There are multiple schemes for the year 2010. If you check the box **"Show Total For Multiple values "**, the total for these rows will be displayed (Refer to Image 2.18).

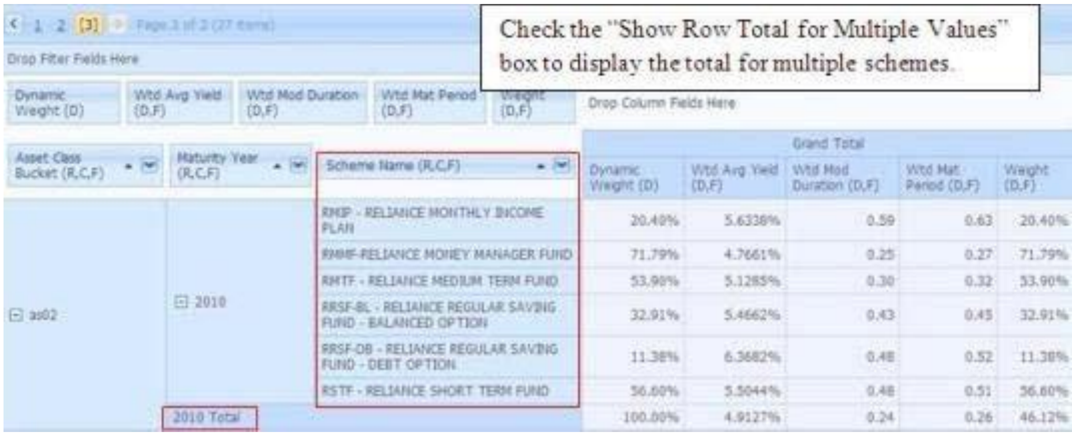


Image 2.18

If you want to view the Pre-Filter query which has been fired, click the **Key** located to the left of the Pre Filter query, at the bottom of the page (Refer to Image 2.19).

Image 2.19

A pop up is displayed with details of the Pre-Filter query which has been fired (Refer to Image 2.20).

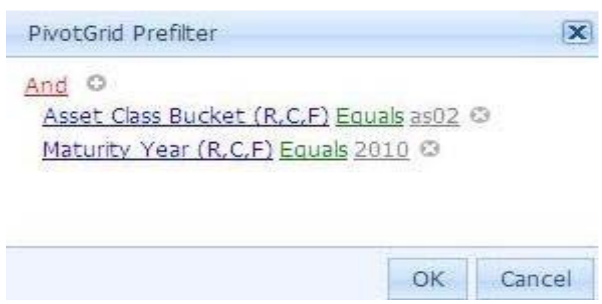


Image 2.20

To remove the Pre-Filter query itself, click the **Clear** link at the bottom right-hand corner of the Grand Total table (Refer to Image 2.19). The Pre-Filter query is removed and the field values are displayed back as normal (Refer to Image 2.21).

Asset Class Bucket (R,C,F)	Maturity Year (R,C,F)	Scheme Name (R,C,F)	Dynamic Weight (D)	Wtd Avg Yield (D,F)	Wtd Mod Duration (D,F)	Wtd Mat Period (D,F)	Weight (D,F)
⊟	⊟ 2010	RFHF IX SR IX - RELIANCE FIXED HORIZON FUND IX SR IX	7.33%	0.0000%	0.00	0.00	7.33%
		RFHF IX SR VI - RELIANCE FIXED HORIZON FUND IX SR VI	1.23%	0.0000%	0.00	0.00	1.23%
		RFHF IX SR X - RELIANCE FIXED HORIZON FUND IX SR X	2.97%	0.0000%	0.00	0.00	2.97%
		RFHF V SR I - RELIANCE FIXED HORIZON FUND - V -SR I	5.78%	0.0000%	0.00	0.00	5.78%
		RFHF X SR VII - RELIANCE FIXED HORIZON FUND - X -SR VII	7.18%	0.0000%	0.00	0.00	7.18%
		RFHF X SR VIII - RELIANCE FIXED HORIZON FUND - X -SR VIII	0.12%	0.0000%	0.00	0.00	0.12%
		RFHF XII SR III - RELIANCE FIXED HORIZON FUND - XII - SR III	1.04%	0.0000%	0.00	0.00	1.04%
		RFHF XII SR IV - RELIANCE FIXED HORIZON FUND - XII - SR IV	1.64%	0.0000%	0.00	0.00	1.64%
		RFHF XII SR V - RELIANCE FIXED HORIZON FUND - XII - SR V	1.77%	0.0000%	0.00	0.00	1.77%
		RFHF XIII SR I - RELIANCE FIXED HORIZON FUND - XIII -SR I	1.84%	0.0000%	0.00	0.00	1.84%
Grand Total			100.00%	4.6668%	0.35	0.43	68.85%

Image 2.21

In the Grand Total table, it is possible to sort fields column wise. To do this, right mouse click any of the column headings present in the Grand Total table. A pop up message is displayed stating that the sorting would be done based on values present in the column selected. Click any of the options mentioned in the pop up message (Refer to Image 2.22).

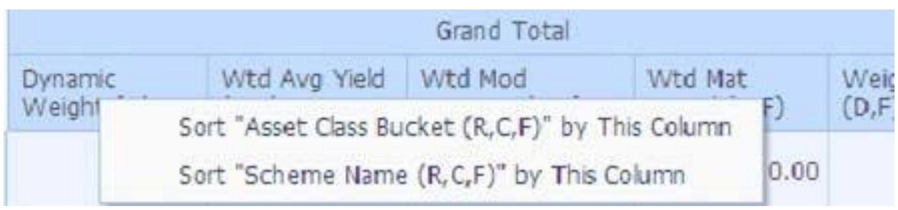


Image 2.22

Fields in the table will be sorted and displayed according to your choice. An indication that sorting has been applied to a particular column is indicated by the presence of two small arrows within the column heading (Refer to Image 2.23).

Image 2.23

To remove sorting, right mouse click the column where the sorting has been applied, and select the option **Remove All Sorting** (Refer to Image 2.24).

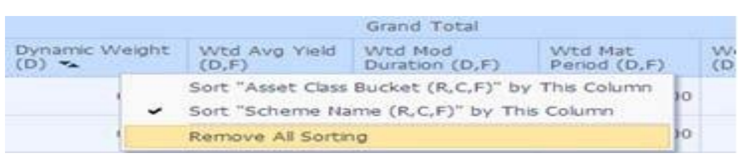


Image 2.24