



Tutorial

Create a model portfolio



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Model Portfolios

In Efficiency, there is the possibility to create model portfolios. By doing this, you can afterwards create investment simulation based on your model portfolios.

Create a model portfolio and link it with a client portfolio - Overview:

1. In the main menu, click on "Portfolio" and select "Model portfolios".
2. Fulfill the required information.
3. In the model portfolio dashboard, click on "Configuration" and select "Composition".
4. Compose your model portfolio by adding securities.
5. Link your model portfolio with a current portfolio (through the "Portfolio profile").
6. Create an investment simulation (through "Investment simulation" in the "Portfolio management")

Create a model portfolio - Details:

Here is the process to create a model portfolio:

1. Click on «Portfolio» in the main left menu.
2. Select "Model portfolios".

The screenshot shows the Efficiency dashboard interface. On the left sidebar, the 'Portfolio' menu is expanded, and 'Model portfolios' is highlighted with a red circle. The main content area displays several warning and risk management metrics:

Warning clients	
Clients without identification	97
Identifications expired	7
Birthdays this month	3
Today's birthdays	0
Outdated Dowjones profiles	0
Visits not achieved on time	0 (0)
Contacts not achieved on time	0 (0)
Contact activities not validated	18
Unrealized tasks	5
Clients without currency	2
Unmapped emails	0

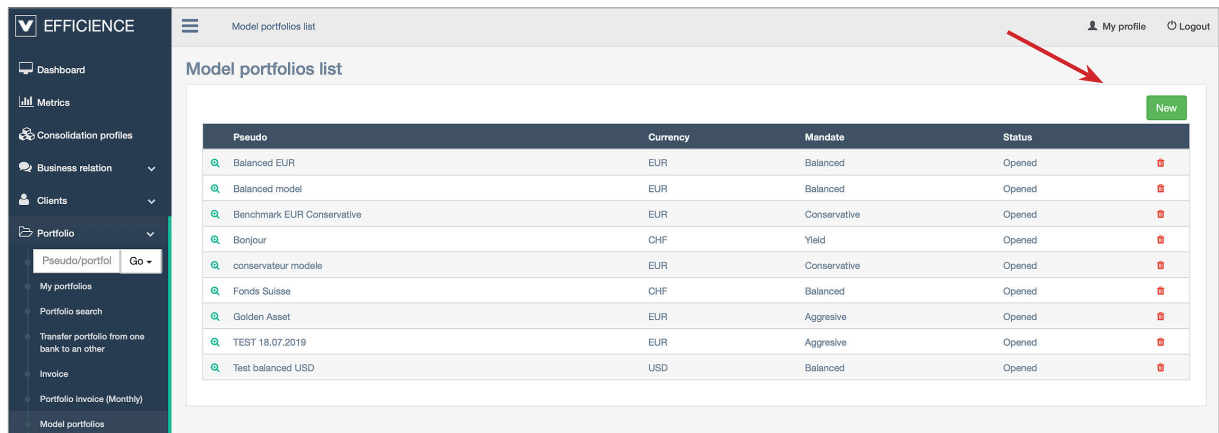
Warning portfolio	
New unsigned documents	562
Document expiration	0
Document to be regularized	0
Negative cash accounts	3
Cash account over custodian threshold for negative interest	2
Cash variations over threshold	0
Valorisation variations over threshold	0
Securities alerts	20
Security with price out of limit	4
Security price variations over threshold	32
Maturity dates to come	0
Perf J-1 over Threshold	0
Transmitted orders since more than 6 days	108
Deviation between the investment profile and the management profile	46

Risk management	
Deviation by asset class	20
Deviation by currency	12
Over-concentration	14
Portfolio with securities not recommended higher than threshold	0
Positions over risk grade limit	192
Portfolio with risk grade over the investment profile average defined	1
Deviation between the investment profile and the management profile	46

Warning transactions	
Contribution / Withdrawal to validate	400
Contribution / Withdrawal to validate over threshold for non-risked Clients	4
Contribution / Withdrawal to validate over threshold for Clients at risk	17
Transactions over threshold percent assets	194
Transaction screening with keyword	0
Transactions without execution type	83
Buy/Sale transactions to be controlled	0

On the right side, there is a 'link@trade' banner for 'Structured Products Multi-dealer Platform' with a 'Log In' button. Below it, 'Last datafeeds' shows 'JB GVA' (05/05/2020) and 'Pictet' (28/02/2019). At the bottom right, 'Compliance alerts' lists various issues with counts, such as 'Portfolios without BO' (3) and 'Clients without classification and/or detail' (81).

- Click on the button “New”, which is on the right of the screen.



Model portfolios list

Pseudo	Currency	Mandate	Status	
Balanced EUR	EUR	Balanced	Opened	
Balanced model	EUR	Balanced	Opened	
Benchmark EUR Conservative	EUR	Conservative	Opened	
Bonjour	CHF	Yield	Opened	
conservateur modele	EUR	Conservative	Opened	
Fonds Suisse	CHF	Balanced	Opened	
Golden Asset	EUR	Aggressive	Opened	
TEST 18.07.2019	EUR	Aggressive	Opened	
Test balanced USD	USD	Balanced	Opened	

- Fulfill the model portfolio creation wizard and click “Save”.

New model portfolio

Pseudo *

Portfolio currency *

Initial valorisation * 0.0

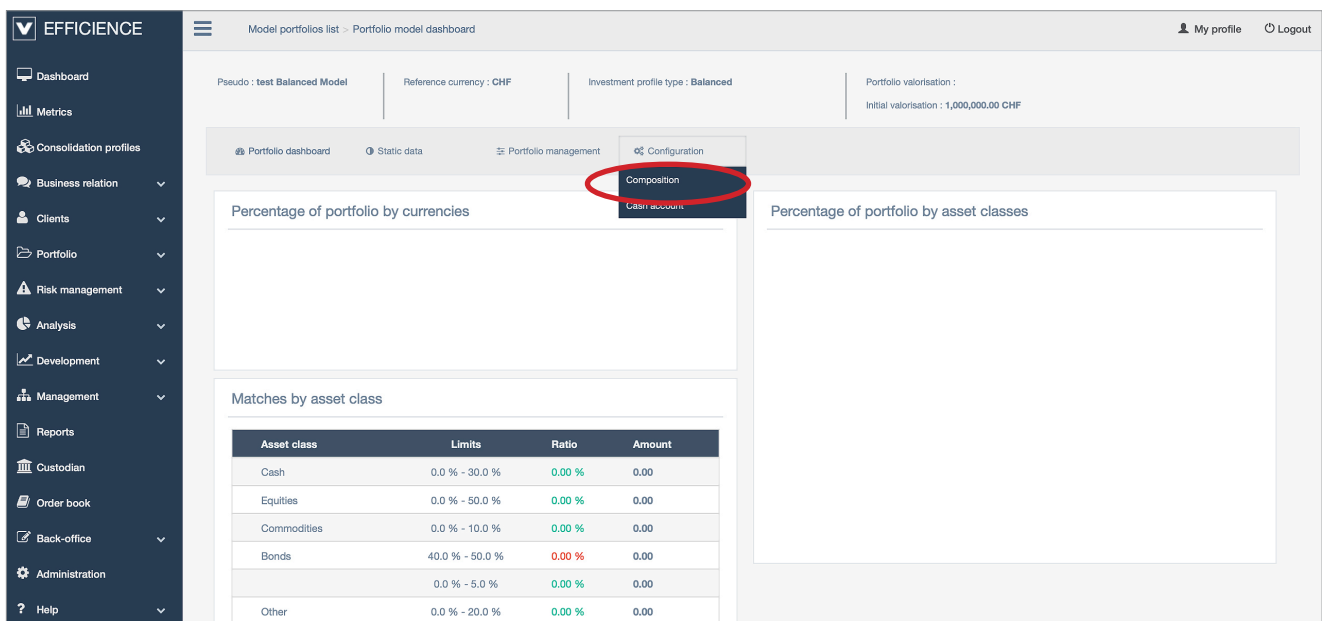
A first cash account will be created with the initial portfolio valorisation.
Please configure the other accounts before beginning the composition.

Investment profile type *

Comment

Save

- Go back to the model portfolio you have just created.
- In the model portfolio dashboard, click on “Configuration” and select “Composition”.



Model portfolios list > Portfolio model dashboard

Pseudo : test Balanced Model | Reference currency : CHF | Investment profile type : Balanced | Portfolio valorisation : Initial valorisation : 1,000,000.00 CHF

Portfolio dashboard | Static data | Portfolio management | Configuration

Composition

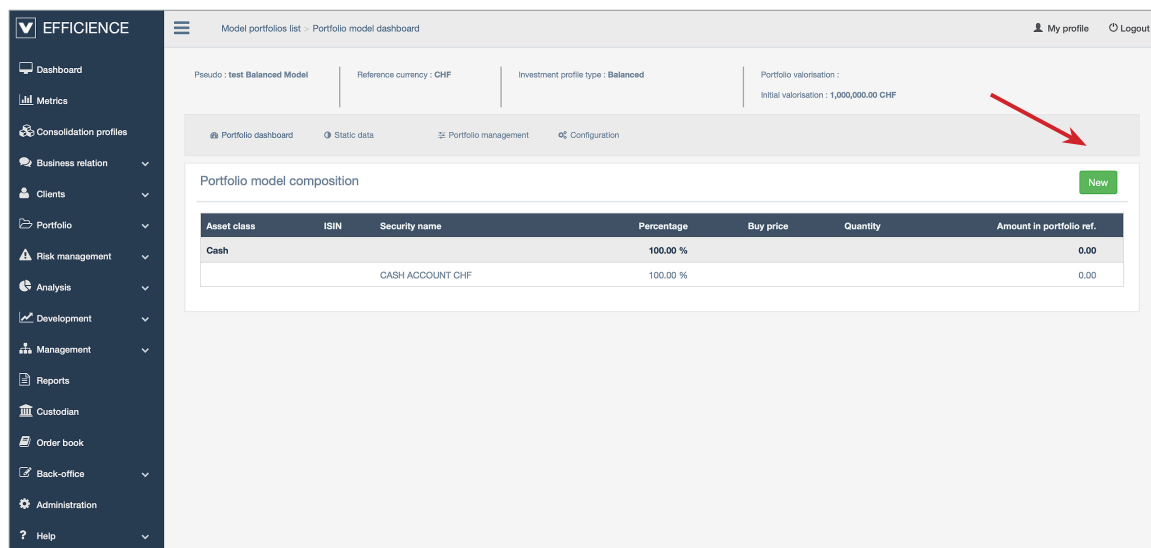
Percentage of portfolio by currencies

Percentage of portfolio by asset classes

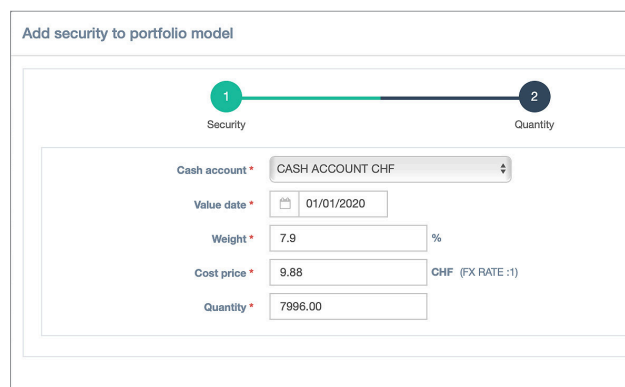
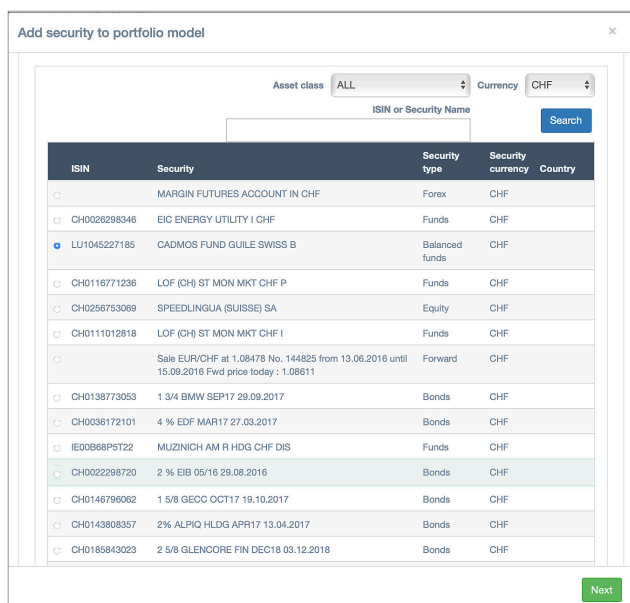
Matches by asset class

Asset class	Limits	Ratio	Amount
Cash	0.0 % - 30.0 %	0.00 %	0.00
Equities	0.0 % - 50.0 %	0.00 %	0.00
Commodities	0.0 % - 10.0 %	0.00 %	0.00
Bonds	40.0 % - 50.0 %	0.00 %	0.00
	0.0 % - 5.0 %	0.00 %	0.00
Other	0.0 % - 20.0 %	0.00 %	0.00

- To add securities to your model portfolio, click on “New”

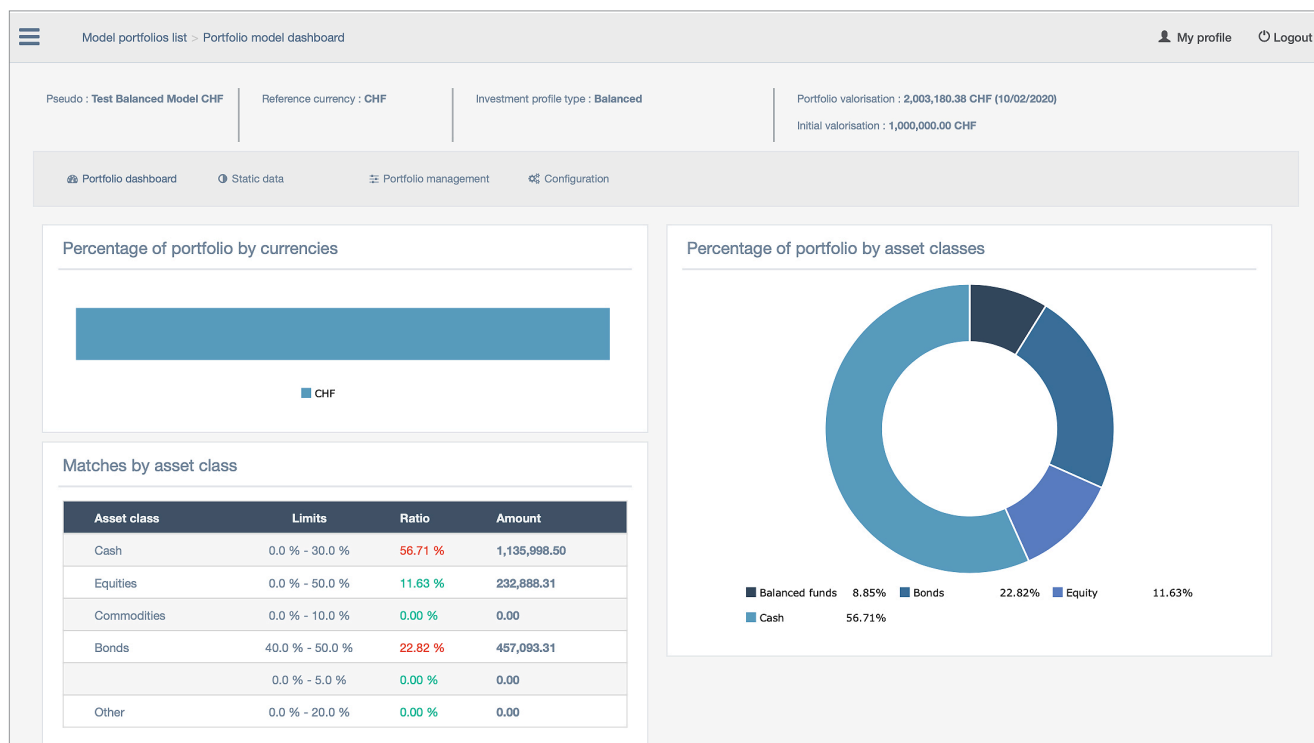


- Select your ISIN or Security name and click “search”. You can also search securities through filters.
- When the security you have looked for is selected, click on “Next”.
- Fulfill the requested information (Cash account, value date, weight and cost price – the quantity is automatically calculated according to the weight you have selected).



- Click on “Finish”
- Repeat this operation as much as you want to add securities to your model portfolio.

When you have completed your model portfolio, and the loader has been launched (automatically every morning), your dashboard will be updated according to your model portfolio composition.

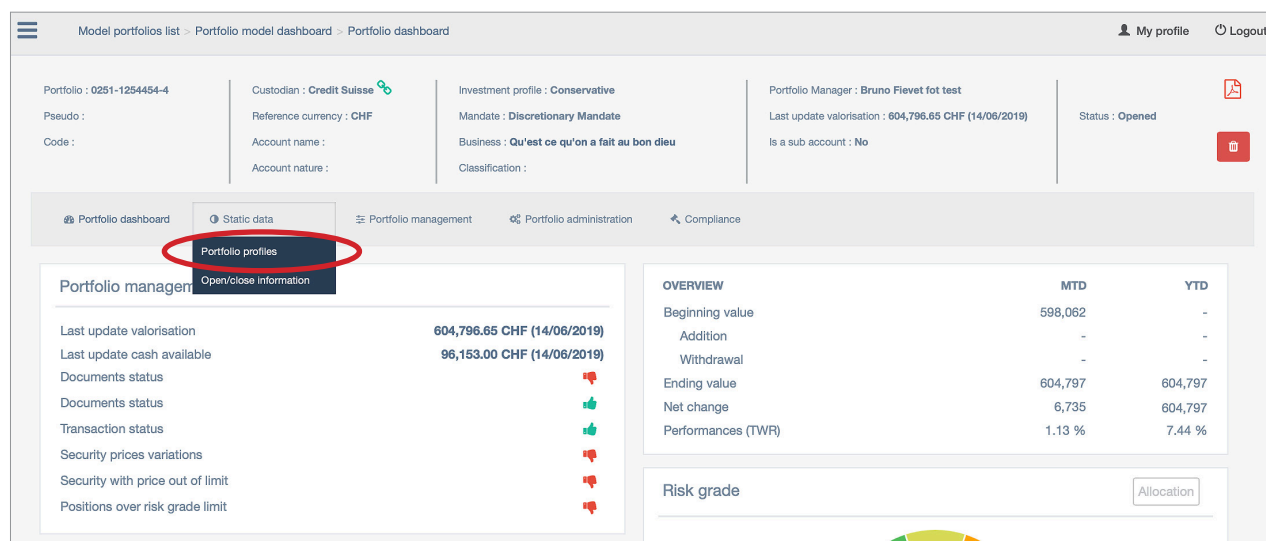


If you go in your model portfolio dashboard, in "Portfolio valorisation" ("Portfolio Management" menu), you can see your model portfolio valorization and its performance.

You can now link your model portfolio with a "real" portfolio.

Link your model portfolio with a client portfolio:

1. Click on "Portfolio" in the main menu and search for the portfolio you are looking for.
2. Select "Dashboard" in the drop-down menu, which appears on the "Go" button.
3. In the portfolio dashboard, click on "Static Data" and select "Portfolio profiles".



4. In the "Management profile" tab, select the model portfolio you have just created in the "Portfolio Model" field.

Portfolio profiles

Cancel

Mandate Custodian profile Portfolio organization Invoice profile FATCA profile Tax Profile Convention profile DIFC Profile

Investment profile * Conservative

Mandate * Discretionary Mandate

Currency used for adequation CHF

Percentage authorized debit

Client AML * Balanced EUR
Balanced model
Benchmark EUR Conservative
Bonjour
conservateur modele
Fonds Suisse
Golden Asset
TEST 18.07.2019
test Balanced Model

Classification * Test Balanced Model CHF

Detail * Test balanced USD

Comment *

Portfolio Model

Index "Rate zero". Use for Sharp and Sortino.

Benchmark (Use for perf. comparison, and other analyses).

To create an investment simulation based on your model portfolio:

1. First you have to link your model portfolio with the client portfolio (cf. previous section)
2. In the portfolio dashboard, click on "Portfolio Management" and select "Investment simulation".

EFFICIENCY

Model portfolios list > Portfolio model dashboard > Portfolio dashboard

My profile Logout

Portfolio : 0251-1254454-4

Custodian : Credit Suisse

Investment profile : Conservative

Portfolio Manager : Bruno Fievet fot test

Pseudo :

Reference currency : CHF

Mandate : Discretionary Mandate

Last update valorisation : 604,796.65 CHF (14/06/2019)

Status : Opened

Code :

Account name :

Business : Qu'est ce qu'on a fait au bon dieu

Is a sub account : No

Account nature :

Classification :

Portfolio dashboard Static data Portfolio management Portfolio administration Compliance

Portfolio management

Last update valorisation

Last update cash available

Documents status

Documents status

Transaction status

Security prices variations

Security with price out of limit

Positions over risk grade limit

Matches by asset class

Asset class Limits

Equities 0.0 % - 25.0 %

Bonds 0.0 % - 50.0 %

Investment simulation

OVERVIEW

	MTD	YTD
Beginning value	598,062	-
Addition	-	-
Withdrawal	-	-
Ending value	604,797	604,797
Net change	6,735	604,797
Performances (TWR)	1.13 %	7.44 %

Risk grade

Allocation

Percentage of portfolio by currencies

3. In this screen you can choose to create either a personal investment simulation by selling or buying new securities, or a simulation based on your model portfolio by clicking on the button “Rebalancing”.

Investment simulation									
14/06/2019 Load Buy new security Re-init Sell all Rebalancing Français Configure the investment proposal report									
Asset class	ISIN	Security	Currency	Quantity	Actual price	Actual amount	P/L	Amount in portfolio ref.	Weight Gap
SILO CASH									
Cash									
	N/A	CHF COMPTE COURANT	CHF			91.60		81.00	0.01 % N/A
	N/A	EUR COMPTE COURANT	EUR			91,661.68		91,661.00	15.16 % N/A
	N/A	USD COMPTE COURANT	USD			4,952.27		4,411.00	0.73 % N/A
								96,153.00	15.90 %
SILO EQUITIES									
Equity									
Sell Buy	CH0038863350	NESTLE (NOM)	CHF	55.0	101.40	5,576.98		4,977.00	0.82 % -4.13 %
Sell Buy	FR0000120073	AIR LIQUIDE	EUR	34.0	118.75	4,037.00		4,037.00	0.67 % N/A
Sell Buy	DE0007164600	SAP SE	EUR	79.0	113.54	8,969.00		8,969.00	1.48 % N/A
Sell Buy	US02079K3059	ALPHABET A	USD	5.0	1,086.30	5,430.66		4,838.00	0.80 % N/A
Sell Buy	US0231351067	AMAZON COM	USD	5.0	1,869.67	9,348.19		8,328.00	1.38 % N/A
Sell Buy	US0970231058	BOEING CO RG	USD	35.0	347.16	12,149.95		10,824.00	1.79 % N/A
Sell Buy	IE00BTN1Y115	MEDTRONIC RG	USD	105.0	97.50	10,237.21		9,120.00	1.51 % N/A
Sell Buy	US5949181045	MICROSOFT	USD	75.0	132.45	9,933.01		8,849.00	1.46 % N/A
Sell Buy	US9130171096	UNITED TECH CORP	USD	36.0	125.30	4,510.21		4,018.00	0.66 % N/A
Sell Buy	US92826C8394	VISA A	USD	60.0	169.66	10,178.84		9,068.00	1.50 % N/A
								73,028.00	12.07 %
Equity Funds									
Sell Buy	LU0871599147	Luxembourg Life Long Term Growth Fd Units -L EUR Taxable Institutional- Accumulation Luxembourg Life Fund-FCP-SIE LU0871599147	EUR	77.634	291.46	22,627.00		22,627.00	3.74 % N/A

Investment simulation									
14/06/2019 Load Buy new security Re-init Sell all Rebalancing Français Configure the investment proposal report									
Asset class	ISIN	Security	Currency	Quantity	Actual price	Actual amount	P/L	Amount in portfolio ref.	Weight Gap
SILO CASH									
Cash									
	N/A	CHF COMPTE COURANT	CHF			91.60		81.00	0.01 % N/A
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>		CHF COMPTE COURANT	CHF	0.0	0.00	-236,034.45	-236,034.45	-4.13 %	
	N/A	EUR COMPTE COURANT	EUR			91,661.68		91,661.00	15.16 % N/A
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>		EUR COMPTE COURANT	EUR	0.0	0.00	280,030.44	313,942.12	51.91 %	
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>		NO CASH ACCOUNT FOR CURRENCY JPY	JPY	0.0	0.00	1,226,937.50	11,284.00	1.87 %	
	N/A	USD COMPTE COURANT	USD			4,952.27		4,411.00	0.73 % N/A
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>		USD COMPTE COURANT	USD	0.0	0.00	179,300.05	178,440.55	29.50 %	
								363,785.22	60.15 %
SILO EQUITIES									
Equity									
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>	CH0010645932	GIVAUDAN (NOM)	CHF	452.46637	80.20	36,287.80	36,287.80	6.00 %	✓
Sell Buy	CH0038863350	NESTLE (NOM)	CHF	55.0	101.40	5,576.98		4,977.00	0.82 % -4.13 %
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>	CH0038863350	NESTLE (NOM)	CHF	246.15808	101.40	24,960.43	24,960.43	4.13 %	✓
Sell Buy	FR0000120073	AIR LIQUIDE	EUR	34.0	118.75	4,037.00		4,037.00	0.67 % N/A
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>	FR0000120073	AIR LIQUIDE	EUR	-34.0	118.75	-3,600.93	-4,037.00	-0.67 %	✓
Sell Buy	DE0007164600	SAP SE	EUR	79.0	113.54	8,969.00		8,969.00	1.48 % N/A
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>	DE0007164600	SAP SE	EUR	-79.0	113.54	-8,000.18	-8,969.00	-1.48 %	✓
Sell Buy	US02079K3059	ALPHABET A	USD	5.0	1,086.30	5,430.66		4,838.00	0.80 % N/A
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>	US02079K3059	ALPHABET A	USD	-5.0	1,086.30	-4,861.30	-4,838.00	-0.80 %	✓
Sell Buy	US0231351067	AMAZON COM	USD	5.0	1,869.67	9,348.19		8,328.00	1.38 % N/A
<input checked="" type="checkbox"/> X <input checked="" type="checkbox"/>	US0231351067	AMAZON COM	USD	-5.0	1,869.67	-8,368.11	-8,328.00	-1.38 %	✓
Sell Buy	US0970231058	BOEING CO RG	USD	35.0	347.16	12,149.95		10,824.00	1.79 % N/A

By doing this, your investment simulation will show you what you should sell and buy to fit with your model portfolio.

You can then delete or add any security you want.

Finally, you can configure your investment proposal report by clicking on the blue button on the right of the screen.