

## What's New in Wealth Suite

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# Release Highlights

# Wealth Suite

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## Channels and Channels Packaging » Stress Test Scenario on Portfolio

The Wealth Suite - Channels is enhanced with the capability to analyse the portfolio strength by checking its resistance to a stress test scenario. The details of this enhancement are:

- The risk indicators are extended to have a dedicated one for the simulation of the stress test scenario.
- A new page in Channels is introduced where Relationship Manager (RM) can choose a stress test scenario to be applied on a portfolio from a list of available scenarios. The simulated market value is shown at the portfolio and position level. The simulated profit and loss contribution is available per position, asset class, region, and currency.
- A new external service is introduced to support the stress test scenario.

The topics related to this feature are given below:

[Stress Test Scenario](#)

[Stress Test Scenario for Channels Packaging](#)

## Channels and Channels Packaging » Questionnaire Definition for Investment Profile

The Questionnaire Framework is enhanced to ease the questionnaire design and customization in all steps of the questionnaire implementation:

- The questionnaire design, realized by business and legal profiles from the WS front-end, comes with new features such as business rules, conditions, mapped attributes, weight and score, and sustainability objectives for the

investment profile type of questionnaire.

- Business logics, entirely configurable from the GUI in a back-end screen by a scripting expert, typically apply to business rules, conditions, and weighting average calculation of score.
- Customization of the questionnaire rendering from the framework, like the alignment of questions and answers, fonts, and so on, is done by a front-end expert from UXP IDE within an 'UXP Extension.' The framework merges the customization with the generated page at runtime.
- Questionnaire assessment, done by clients or relationship managers, runs a WS front-end page the Frameworks generates from questionnaire definition and custom extension. It performs tasks such as calling the back-end screen after each answer, saving the answers after each page, calling an API at the end of the questionnaire assessment, and saving all data linked to the questionnaire.

Based on this new framework, an investment profiling questionnaire is delivered with standard packaging. This template provides an exhaustive example of the framework capacity.

**The topics related to this feature are given below:**

[Questionnaire Definition for Investment Profile](#)

[Questionnaire Transition](#)

[Questionnaire Assessment](#)

[Gauge Display](#)

[Strategy List](#)

[Strategy and Strategy Link List](#)

[Investment Profile Details update in Client Profile](#)

[Questionnaire Administration Update](#)

[Questionnaire update in Typology](#)

[QUEST\\_SCORE](#)

## Channels » Simulating Investments, Rebalancing Market Segment and Amending Post-trade Values in Portfolio Builder

This functionality allows the user to have a simulated investment or withdrawal in the portfolios of the builder session. It allows the user to rebalance a particular segment (for example, single portfolio) or model portfolio (for example, overlay hierarchy), and amend post trade values like quantity, market value and weight, upon which, the system generates orders to bridge the gap between the current position and the desired post trade value entered.

The topics related to this feature are given below:

[Market Segment or Model Rebalancing](#)

[Other Navigation Points](#)

[Split Pending Orders](#)

[Cash Simulation in Portfolio Build Banner](#)

[Parameters for Cash Simulation](#)

## Channels and Channels Packaging » Market Value Drop (MVD)

The Market Value Drop (MVD) provides specific packaged features related to the MiFID II regulation. It supports banks in meeting the related regulatory requirement where banks must monitor daily and notify their clients within 24 hours (business days) through loss letters about the portfolios market values drops, and leveraged positions and contingent liabilities market values drops above the threshold of 10% recommended by the regulator.

Portfolio Market Value Drop and Position Market Value Drop details are available when the MVD module is licensed. This feature is part of Europe and Spain

Model Bank.

The MVD features are available in the following pages:

- Portfolio Indicators - Enable the users to identify the number of portfolios with market values drops above the defined threshold.
- Key Figures - Enable the users to identify if there is a market value drop in the portfolio and/or position level.
  - View Portfolio Market Value Drop - Shows the details of portfolios that have breached the threshold value.
  - View Position Market Value Drop - Shows the details of positions in the portfolio that have breached the threshold value.
- Portfolio Search - Enable the users to search for portfolios where the market value drop has occurred at portfolio and/or position level.

**The topics related to this feature are given below:**

[Overview of Market Value Drop](#)

[MVD in Portfolio Indicators](#)

[MVD in Portfolio Search](#)

[View Market Value Drop Details](#)

[MVD in Portfolio Indicators at Channels Packaging](#)

[MVD in Portfolio Search at Channels Packaging](#)

[View Market Value Drop Details for PM Users](#)

[View Market Value Drop Details for RM Users](#)

[Portfolio Market Value Drop \(MiFID\)](#)

[Position Market Value Drop \(MiFID\)](#)

## Channel Packaging and Channels »

### Sustainability functionalities

The new ESG investing solution provides specific packaged features related to

the new sustainability regulation to support banks meeting the current mandatory regulative requirements such as:

- Retrieve from the investors their sustainability preferences and apply these in the investment advice and portfolio management process (For example, PTCC, packaged sustainable investment models)
- Enrich RM/PM specific analysis functions with the sustainability details and calculate a portfolio sustainability score to visualize a portfolio's current sustainability status before further improvements related to further optimization.

The information or values in the sustainability details are available when the user gets the ESG module license and ESG data are available.

The following new features are available when the new module is licensed and ESG data are available:

- Portfolio Sustainability Score - Enables user to visualize a portfolio's current sustainability status as first step on the way to further improvements related to further optimization.
- Consolidated Allocation - Enables user to view pie chart with assets breakdown by Sustainability Global Rating.
- Instrument Details - Enables user to view all the available 'Sustainability Details' of an instrument, organized in various cards and with a focus on specific sustainability aspects Global Rating, rating history and classification according to SFDR articles 6,8,9 for mutual funds, ratings by E/S/G pillars, controversies, screening, and UN Sustainable Development Goals.
- Instrument or Strategy Search - Enables user to search instruments or strategies by their associated sustainability details.
- Instrument Recommendation - Enhances the instrument recommendation rule to be derived automatically from the choices made by a client in the Investment Profile assessment for the questions related to the preferred sustainability investment themes.
- Constraints - System enables auto-creation of trading restrictions, security-in constraints, and holding constraints automatically from the choices made by a client in the Investment Profile assessment for the questions related to the preferred sustainability investment themes.

The TSL precomputation job is enhanced to support calculating the ESG-related information at the portfolio and at the instrument level.

The topics related to this feature are given below:

[Viewing Sustainability Details of an Instrument](#)

[Portfolio Sustainability Score](#)

[Allocation Chart by Sustainability Rating](#)

[Instruments Search by Sustainability details](#)

[Sustainability details in Held Assets - Channels](#)

[Sustainability Details in Compliance](#)

[PCK ESG-related packaging Parameters](#)

## Portfolio Management » Business Indicators and Business Objectives

A generic data model structure is introduced to store information for any set of indicators. The data model structures the hierarchical information and stores the details as attribute-value pairs where the attributes are added according to the requirement.

The generic data model structure includes:

- Business Indicators - Infrastructure that supports the definition of various sets of business indicators (categories) for different purposes. These indicators can be referenced to other pre-defined entities (such as third party, portfolio, strategy, and instrument) and used in various business functions, such as valuation and compliance.
- BI Values - Stores the indicator value (runtime) data received from different providers for the business indicator element associated with an instrument, third party, portfolio, and strategy.
- Business Indicator Objectives - Enable users to set several objectives for different business indicator elements and can be used to serve many

purposes, such as defining constraints based on the business indicator objectives and building recommended instruments based on the objectives.

- Business Indicator Threshold - Enable users to set several thresholds for different business indicator elements for which BI objectives are set. BI threshold helps to modulate the BI objective result.

This structure is extended to store ESG-related data sets supporting one or more data providers. The new ESG features are subject to license. The Initial load of the ESG data received from the BO is stored as a part of this new data model at instrument and issuer levels.

**The topics related to this feature are given below:**

[Business Indicator](#)

[Business Indicator Objective](#)

[Business Indicator Threshold](#)

[Script Keywords to fetch records from BI Values](#)

[Script Keywords to fetch records matching Business Indicators Objectives](#)