

GAMA Version 9.0 List of Enhancements and Changes

Imports implemented:

- Import of share specification from the Ukrainian Stock Exchange site
- Import of the foreign exchange rates from the National Bank of Ukraine site
- Import of transactions from the FB "Perspectiva" file
- Import of specifications from the Finam Bonds site
- Import of bond specifications from the RUSBONDS site
- Import of offer specifications from the CBONDS site
- Import of ratings from the CBONDS site, as well as storing the history of ratings and controlling limits on them
- Import of certificate prices from the MICEX site
- Improved online import of transactions and quotes from Quik
- A facility for reconciliation of the data imported from Quik against broker reports
- Import of security quotes from FINANCE.YAHOO.

Analytical capabilities:

- Implemented a new method for calculating AIC (the Average Invested Capital) based on the historical value for deposits, as well as an ability to specify the method of the AIC calculation in the security specifications
- Added a switch to the AIC method of calculation on the filter screen for the Total Portfolio, so you can - simultaneously - calculate AIC on different workstations without conversion of the database
- Developed a calculation of the portfolio analytical performance, a composite, and a benchmark:
 - TWR with grouping on any set of assets
 - Sharpe, Sortino, Treynor, Information ratios
 - Statistical indicators: covariance, correlation, alpha, beta, determination, etc.
- Added new indicators to the Total Portfolio - Status:
 - + / - realised from redemptions BC (the Base Currency)
 - + / - realised from redemptions FC (the Foreign Currency)
 - Average price – buy
 - Average price - sell
- Implemented consolidation of transactions on a single position, date, and type of operation
- Implemented a record of AI (the Accrued Interest) balance of deposits as accounts receivable
- Implemented calculation of the account balance of the planned dates of payment
- Forex. Implemented a new method for profit calculation for swaps
- Forex. Payments:
 - Added "date of payment (a plan)"
 - Now allows modification of the payment date (plan and actual), and the account number/name fields
- Implemented calculation of the asset average value on weekdays in the Management Company Commission module

Other:

- Accountability of percent in in the issuer capitalisation
- Profiles for total portfolio switches
- New application development environment and runtime using Dyalog Ver. 13.0
- New style elements in the user interface

Reporting and Compliance - Updated / developed the following reports:

- Asset market value, Excel and xml (ODK scheme) formats
- Net asset valuation, Excel and xml (ODK scheme) formats
- The broker report xml (ODK scheme) formats
- A report on income from investments (DC 06-48)
- Report on investing (DC 06-48)
- Confirmation of the "market nature" of transactions
- Report to the client (DC 07-37)
- Reporting compliant to DC 32-33 for the prof. participants
- Reporting in accordance to Form 1100
- Reporting in accordance to Form 020

If you would like to find out more about the many improvements and changes in GAMA 9.0 please contact the GAMA support team on Phone: +7 (812) 232-1434 or e-mail:

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