

Help Sheet: Strategic Fund Portfolio Report

Arlingclose Online Spreadsheets

Purpose

The Strategic Fund Portfolio Report is designed to calculate the performance of the strategic pooled fund portfolio between two dates.

This spreadsheet links to the Investments workbook where details of your existing funds are saved and to the FundData workbook in the library for fund prices and dividends. You should enable links when opening the file. Please note that it may take a short time to update all the linked data over the internet.

Input

On the report page, select the months you wish to see the performance for in cells B3 and D3. The period selected is inclusive, e.g. for the 2023/24 financial year, please select "From 1 Apr 2023 to 31 Mar 2024".

In cell J3, select whether you wish the percentage returns to be shown as periodic or annualised. For example, a 10.00% return over a two-year period is equal to 4.88% return per annum.

Outputs

Report

The main report page shows one row per fund, consolidating all the purchases and share classes if you have made multiple investments in the one fund.

Columns B to F show the movement in the fund value over the period under review, from opening balance to closing balance from purchases, sales, gains and losses. Realised gains and losses result when shares are sold, all other gains and losses from movements in capital value are unrealised. The unrealised column includes the reversal of previous unrealised gains and losses when they are realised upon sale.

Column G shows the income receivable (or earned) for the period. This is often different from the income actually received due the delay between dividends being declared and being paid out.

Columns J to L show the income return (from dividends), the capital return (from gains and losses in capital value) and the total return (income and capital returns added together).

Column M shows the volatility of the fund holdings. This is calculated as the standard deviation of the monthly total returns, annualised. A higher number indicates a riskier fund. Note that the portfolio volatility will normally be lower than the average of the individual fund volatilities, since losses in one fund can be offset by gains on others.

Column N may show up to three flags: "E" indicates that the income includes estimated dividend amounts, "H" signals that historical or out-of-date pricing has been used and "V" clarifies that the volatility has been calculated over the final five years where the period under review is longer.

Column P shows sums owed or owing due to timing differences between dividends being declared and paid out, and between trade date and settlement date on purchases and sales.

Column Q shows unrealised gains and losses since purchase date (rather than since the start of the report as per column E).

Detail

This page shows one line per purchase and can be used to explain the figures on the report page. You can use the autofilter in cell O5 to show individuals funds.

Performance chart

This chart shows the cumulative total return as a grey area and the cumulative income return as red columns. The capital return is therefore the difference between the two. The chart time span is limited to 60 months (five years) and the most recent 60 will be shown if a longer period is selected on the report page.

Type chart

This is a pie chart showing the split of the current portfolio between asset classes.

More Help

We recommend you speak to us before making any changes to your strategic pooled fund investments.

Further help sheets are available at <https://www.arlingclose.com/insights/help-sheets>.

If you have any further queries, please email the Arlingclose team at treasury@arlingclose.com.

Arlingclose Limited
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