

Creating a Management Style Performance by Asset Class Report

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In this article, I'll show you how to start with the standard Axys Performance by Asset Class report, make five simple changes, and end up with a Management Style Performance by Asset Class report. This will take a little programming on your part, so if you're feeling brave, start up your text editor!

Before we get started, you'll want to make a copy of the existing Performance by Asset Class report file. As always, if you make programming changes to Axys standard reports, always, always, always, make a copy...and then make your changes to your copy. Do not, under any circumstances, modify the original Axys standard report. So...

- Using your Windows Explorer, navigate to your axys3\rep folder.
- Locate the perclass.rep file.
- Make a copy.
- Name the copy _perclmg.rep
- Open _perclmg.rep in your favorite text editor (such as Notepad)

Change #1 – modify the Print a Row routine as follows

- replace lines 916 through 931 shown in the “Before” picture with lines 916 and 917 shown in the “After” picture

```
915 label Print a row *****
916 if $last "y" ==*
917   .$25name~
918 #c #numcol
919 label Q print again
920 #x #sval
921 if $last "y" ==*
922   if $percent "y" ==*
923     if #x #na =
924       .$~na
925     else
926       .#~2x\%
927   else
928     .#~8x
929 #c #c #minus +
930 if #c #zero >
931   bump $sval
932   goto Q print again
933 if $last "y" ==*
934   if $gline "J" ==*
935     .\fJ
936   else
937     .\n
938 return
```

Before →
← After

```
914
915 label Print a row *****
916 if $spcbef "y" ==*
917   .\n
918 $r $1row
919 if $_drill "y" ==*
920
921 ; -----
922 ; establish parameters and
923 if $_tdrill "drill4" ==*
924   cut $temp $_tdrill=$_f
925   else
926     cut $temp $_tdrill=$_f
927   xmlscape $temp
928   .$**temp
929 ; -----
930
931 . $r~
932 #c #numcol
933 label Q print again
934 #x #sval
935 if $percent "y" ==*
936   if #x #na =
937     .$~na
938   else
939     .#~2x\%
940 else
941   .#~8x
942 #c #c #minus +
943 if #c #zero >
944   bump $sval
945   goto Q print again
946 if $gline "J" ==*
947   .\fJ
948 else
949   .\n
950 return
```

- indent each line 935 to 941 in the “Before” picture two spaces and add the if statement shown in line 921 of the “After” picture. Thus, lines 935 to 941 in the “Before” picture should become lines 921 to 928 in the “After” picture.
- indent each line 946 to 949 in the “Before” picture two spaces and add the if statement shown in line 933 of the “After” picture. Thus, lines 946 to 949 in the “Before” picture should become lines 933 to 937 in the “After” picture.

Change #2 – comment out underlines

- locate the “call underlines” statement (should be about line 458 or so).
- Place a semi-colon at the beginning of this line
- Place a semi-colon at the beginning of the next line.

```
451
452 $row x Portfolio Fees
453 $val $_pfee
454 $_tdrill $drill4
455 call Print a row
456 $_drill n
457
458 ;call underlines
459 ;.\n
460 $spcbe n
461 $row xMarket Value on ;
462 $row $row%cutdate
```

Change #3 – set the \$last variable

- locate the line “\$row x IRR for;” (should be about line 525 or so)
- just above this line, add a line “\$last y” (see line 524 below)
- add another line “\$last n” after the call to the Print a Row routine (see line 532 below)

```
523
524 $last y
525 $row x IRR for ;
526 cut $x #2period Years
527 $row $row$x
528 $val $_irr
529 $gline J; this is the row we chart
530 call Print a row
531 $gline ; this is the only row we chart
532 $last n
533
```

Change #4 – changes to the dialog box

- locate the Dialog box statements at the top of the file
- add two lines above the dialog box (lines 2 and 3 shown below)
- in the Dialog box statements, comment out the Graph checkbox by placing a semi-colon in front of the ASCG_GRAPH statement.

```
2
3 $last n
4 management
5
6 $_graph n
7 $_grtype column
8 $_grfmt 3G
9 $_grxlmf ;
10 $_grxlmn ;
11 $_gronly n
12 $gline ; we only row t
13 cfuse y
14 rsetuo dennies showai
15 DIALOG
16 ASCG_TEXT
17 ASCG_PORT
18 ASCG_TWODATE
19 ASCG_FX
20 ASCG_ACB
21 ASCG_PERFFEE
22 ASCG_ALLOC_FEE
23 ASCG_ANNUALIZE
24 ;ASCG_GRAPH
25 ASCG_URCAN
26 ASCG_CONSOLIDATE
27 ASCG_BROWSE
28 ASCG_SENS
29 END
```

Change #5 – Move the header

- locate report header statements (starting with the pbreak statement in line 126, and continuing through the 2nd head statement in line 202)
- move this entire block of code up above the “load cli” statement (see brackets below)
- get rid of the graphing statements and the drilldown statements.
- Add lines 129/130 shown below (this will display the group portfolio code in the header)

```
111 pbreak
112 dsclaim $dsclaim
113 pnum 1
114 fnote
115
116 head
117 if $firm "<none>" =*!
118   .$^firm\n
119   .$^title\n
120 if $acb "5" =*
121   .$^dcf\FC
122 else
123   if $perffee "n" =*
124     $_title1 GROSS OF FEES
125   else
126     $_title1 NET OF FEES
127   .$^_title1\FC
128
129 cvt $_h ($askport)
130 .$^ h\n
131 .$^datelin\FE\n
132 if $:rcurr $:scurr =*! $fxflip
133   cvt $_rcname Reporting Curre
134   .$_rcname\n\n
135   .~
136 label y
137 if $:curclass " " =*!
138   . $^13:cclass
139   goto y
140 . $^13totport\n
141 call u; print underlines
142 .\n\n
143 head
144
145
146 cfperiod #date1 #cutdate
147 load cli ?y* "ep"
```

Still with me? Save and run your report. You should get output that resembles the picture shown below, showing each portfolio's asset class and total portfolio IRR for the time period.

