

Mastering the Use of Passport Reports

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AGENDA

This session is designed to provide an overview of the Portfolio Statement reports, our standard reporting package.

- Report Guide and Standard Reporting Package
- Account vs. Consolidation
- Daily vs. Periodic
- Reporting Layout
 - *Asset Categorization*
 - *Transaction Categorization*
 - *Cash Basis*
 - *Excel*
 - *PDF*
- Sample Portfolio Statement Package
- Examples of how Reports Tie
 - *What report would I use?*
- Audited vs Non- Audited Report
- What's New at Northern Trust with Sweep?
- Questions

REPORT GUIDE AND STANDARD REPORTING PACKAGE

The Portfolio Statement Report Guide gives you information on many of the standard reports.

Report Guides can be found on Passport under the Help Center.

Reporting Package

- Change in Book and Market Value
- Change in Cash Value
- Asset Summary
- Asset Detail – Base Currency
- Investment Transaction Summary
- Investment Transaction Detail
- Pending Tran Detail w/Accrued Interest
- Income and Expense Summary
- Income and Expense Detail
- Capital Change Detail
- Funding and Disbursement Summary
- Funding and Disbursement Detail
- Foreign Exchange Gain/Loss Summary
- Foreign Exchange Gain/Loss Detail
- Fx Rates to Base Currency
- Cash Activity Detail
- Realized Gain/Loss Summary




PORTFOLIO STATEMENT REPORT GUIDE

REPORT GUIDE AND STANDARD REPORTING PACKAGE (CONT.)

Reports Guides can be found on the list under HELP Center..

PASSPORT

NEED HELP?

NORTHERN TRUST

EMULATIONEXPOSURENOTIFICATIONS 0

HOME PORTFOLIO REPORTING NEWS AND RESOURCES APPLICATIONS

COMPLETED REPORTS

Run by Me

Delivered to Me

MY REPORT LIBRARY

Favorites

MASTER LIBRARY

FILTERS

View Mode

Folder View

List View

Run Date

Completed Reports

Search by Report Name or Report ID

REPORT

ACTIONS

<input type="checkbox"/> Report Name	File Format	Accounts	
<input type="checkbox"/> Cash Balance Summary by Currency	XLS		
<input type="checkbox"/> Manager Mix	PDF XLS		

Help Center

ACCOUNT VS. CONSOLIDATION

Reports can be run by account or consolidation. Here are some things to think about when deciding how to run your report.

Run by Account when....

- You are looking for specific account level information.
- You want to see cash in or out of a manager.
- You want to review transaction activity for a particular manager.

Run by Consolidation when....

- You are looking for a consolidated view of account details.
- You want to see transfers between accounts.
- You want to see your total holding of XYZ Stock.

INSTITUTIONAL INVESTOR PASSPORT -REPORT CENTER

Reports can be filtered to reflect data on a daily or periodic basis.

Daily Data

- Use Daily when running reports for a specific date/range intra month.
- Will display all reversed and reversing transactions.
- Will not change – best available activity for the day.

Periodic Data

- Use Periodic to see a final booked view of a specific period of time. (i.e. month end or quarter end)
- Suppresses all reversed and reversing transactions that happen within that period.
- Can change – allows for adjustments and amendments to the data until the valuation is finalized.

SAMPLE PORTFOLIO STATEMENT/REPORT PACKAGE

For ease of use, the reports within the portfolio statement standard package represent 3 categories of data: Reconciliation reports, Position/Holdings reports and Transaction reports.

Reconciliation

- Change in Book and Market Value
- Change in Cash Value

Position/Holdings

- Asset Summary
- Asset Detail
- Manager Mix

Transaction

- Investment Transaction Summary
- Investment Transaction Detail
- Pending Transaction Detail
- Income and Expense Summary
- Income and Expense Detail
- Capital Change Detail
- Funding and Disbursement Summary
- Funding and Disbursement Detail
- Foreign Exchange Gain/Loss Summary
- Foreign Exchange Gain/Loss Detail
- Cash Activity Detail
- Transaction Detail by Category
- Transaction Detail by Security

EXAMPLES OF HOW REPORTS TIE.....

Accounting Statements

01 Mar 21 - 31 Mar 21

Account number SAMPLE

SAMPLE CONSOLIDATION

Change In Book and Market Value

Page 1 of 1

	Cost	Market Value	For more information
Opening balance	1,707,286,925.28	1,836,967,233.07	
Interportfolio Transfers In	84,732,509.65	A 84,732,509.65	See funding & disbursement summary
Total receipts	84,732,509.65	84,732,509.65	See funding & disbursement summary
Miscellaneous Cash Disbursements	-35,000,000.00	B -35,000,000.00	See funding & disbursement summary
Interportfolio Transfers Out	-37,325,000.00	C -37,325,000.00	See funding & disbursement summary
Total disbursements	-72,325,000.00	-72,325,000.00	See funding & disbursement summary
Income received	2,505,292.82	D 2,505,292.82	See income & expense summary, cash flow statement
Expenses paid	-272,024.07	E -272,024.07	See income & expense summary
Unrealized gain/loss change	0.00	-11,237,886.44	See asset summary
Realized gain/loss	2,366,295.28	2,366,295.28	See realized gain/loss summary
Accrued income change	-1,278,239.37	F -1,278,239.37	See income & expense summary
Total amortization expense	-263,388.43	-263,388.43	See fixed income amortization
Closing balance	1,722,782,361.16	G 1,844,154,782.51	

Accounting Statements

01 Mar 21 - 31 Mar 21

Account number SAMPLE

SAMPLE CONSOLIDATION

Page 1 of 1

Funding and Disbursement Summary

Transaction Type	Receipts	Disbursements	Accruals	Market value	Cost	Transaction amount Cost on gain/loss	Realized gain/loss Market Translation	Total
Miscellaneous Cash Disbursements	0.00	B -35,000,000.00	0.00	0.00	0.00	-35,000,000.00	0.00	0.00
						0.00	0.00	0.00
Interportfolio Transfers Out	0.00	C -37,325,000.00	0.00	0.00	0.00	-37,325,000.00	0.00	0.00
						0.00	0.00	0.00
Interportfolio Transfers In	A 84,732,509.65	0.00	0.00	0.00	0.00	84,732,509.65	0.00	0.00
						0.00	0.00	0.00
Total	84,732,509.65	-72,325,000.00	0.00	0.00	0.00	12,407,509.65	0.00	0.00
						0.00	0.00	0.00

Income and Expenses

01 MAR 21 - 31 MAR 21

Account number SAMPLE

SAMPLE CONSOLIDATION

Page 1 of 1

Income & Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Accrued receipts/ deliveries	Earned income
Income								
Equities								
Common stock	78,884.15	18,238.6	194,570.52	0.00	0.00	0.00		
Total equities	78,884.15	18,238.6	194,570.52	0.00	0.00	0.00		
Fixed income								
Government bonds	3,812,791.02	2,595,295.58	2,310,424.05	0.00	0.00	0.00		
Total fixed income	3,812,791.02	2,595,295.58	2,310,424.05	0.00	0.00	0.00		
Cash and cash equivalents								
Repurchase agreements	31.68	2.22	238.25	0.00	0.00	0.00		
Short term bills and notes	0.00	0.00	70.00	0.00	0.00	0.00		
Total cash and cash equivalents	31.68	2.22	298.25	0.00	0.00	0.00		
Total income	3,891,706.85	F 2,613,467.48	D 2,505,292.82	0.00	0.00	0.00		
Expense								
Expenses								
Investment management fees	0.00	0.00	-272,024.07	0.00	0.00	0.00		
Total expenses	0.00	0.00	-272,024.07	0.00	0.00	0.00		
Total expense	0.00	0.00	-272,024.07	0.00	0.00	0.00		
Net income & expenses	3,891,706.85	2,613,467.48	2,233,268.75	0.00	0.00	0.00		

Accounting Statements

31 Mar 21

Account number SAMPLE

SAMPLE CONSOLIDATION

Page 3 of 3

Asset Summary

Description	Accrued income/expense	Market value	Cost	Market value incl. accruals	Unrealized gain/loss Translation	Total	Market values incl. accruals	%
Adjustments To Cash								
Total pending trade sales	0.00	49,998,666.67	49,998,666.67	0.00	0.00	0.00	49,998,666.67	2.711%
Total adjustments to cash	0.00	49,998,666.67	49,998,666.67	0.00	0.00	0.00	49,998,666.67	2.711%
Total Unrealized Gains						140,364,497.36		
Total Unrealized Losses						-18,992,876.01		
Total	2,613,467.48	1,841,541,315.93	1,720,168,893.68	121,372,421.35	0.00	121,372,421.35	1,844,154,782.51	G 100.00%
Total Cost incl. Accruals			1,722,782,361.16					

EXAMPLES OF HOW REPORTS TIE.....

Accounting Statements

01 Feb 21 - 28 Feb 21

Account number ABC01

DEMO1-IN-HOUSE MGR- FUND

Change In Book and Market Value

Page 1 of 1

	Cost		Market Value	For more information
Opening balance	448,582.55	A	61,233,704.84	
Security Receipts	0.00	B	124,032,850.00	See funding & disbursement summary
Total receipts	0.00		124,032,850.00	See funding & disbursement summary
Unrealized gain/loss change	0.00	C	123,371,286.17	See asset summary
Unrealized gain/loss on security movements	0.00	D	-124,032,850.00	See funding & disbursement summary
Accrued income change	1,148,389.64	E	1,148,389.64	See income & expense summary
Closing balance	1,594,972.19	F	185,753,380.65	

EXAMPLES OF HOW REPORTS TIE.....

Asset Summary – Start of Reporting Period

Accounting Statements

31 Jan 21

Account number ABC01

DEMO1-IN-HOUSE MGR- FUND

Page 1 of 2

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market values incl. accruals	%
				Market	Translation	Total		
Fixed Income								
Municipal/provincial bonds								
Australia - AUD	115,540.11	11,497,212.29	0.00	11,497,212.29	0.00	11,497,212.29	11,612,752.40	18.965%
Total municipal/provincial bonds	115,540.11	11,497,212.29	0.00	11,497,212.29	0.00	11,497,212.29	11,612,752.40	18.965%
Corporate bonds								
Australia - AUD	46,906.52	30,298,200.00	0.00	30,298,200.00	0.00	30,298,200.00	30,345,106.52	49.556%
United States - AUD	284,135.87	18,991,710.00	0.00	18,991,710.00	0.00	18,991,710.00	19,275,845.87	31.479%
Total corporate bonds	331,042.39	49,289,910.00	0.00	49,289,910.00	0.00	49,289,910.00	49,620,952.39	81.035%
Total fixed income	446,582.50	60,787,122.29	0.00	60,787,122.29	0.00	60,787,122.29	61,233,704.79	100.000%
Cash and Cash Equivalents								
Cash								
Cash	0.00	0.05	0.05	0.00	0.00	0.00	0.05	0.000%
Total cash	0.00	0.05	0.05	0.00	0.00	0.00	0.05	0.000%
Total cash and cash equivalents	0.00	0.05	0.05	0.00	0.00	0.00	0.05	0.000%
Total Unrealized Gains						60,787,122.29		
Total Unrealized Losses						0.00		
Total	446,582.50	60,787,122.34	0.05	60,787,122.29	0.00	60,787,122.29	61,233,704.84	100.000%

EXAMPLES OF HOW REPORTS TIE.....

Asset Summary – End of Reporting Period

Accounting Statements							Account number ABC01	
28 Feb 21							DEMO1-IN-HOUSE MGR- FUND	
◆ Asset Summary							Page 1 of 2	
Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market values incl. accruals	%
<i>Fixed Income</i>								
Government bonds								
Australia - AUD	408,356.84	58,876,470.00	0.00	58,876,470.00	0.00	58,876,470.00	58,284,826.84	31.916%
Total government bonds	408,356.84	58,876,470.00	0.00	58,876,470.00	0.00	58,876,470.00	59,284,826.84	31.916%
Municipal/provincial bonds								
Australia - AUD	140,048.62	11,452,693.46	0.00	11,452,693.46	0.00	11,452,693.46	11,592,742.08	6.241%
Total municipal/provincial bonds	140,048.62	11,452,693.46	0.00	11,452,693.46	0.00	11,452,693.46	11,592,742.08	6.241%
Corporate bonds								
Australia - AUD	343,867.51	77,509,940.00	0.00	77,509,940.00	0.00	77,509,940.00	77,853,607.51	41.912%
United States - AUD	702,899.17	36,319,305.00	0.00	36,319,305.00	0.00	36,319,305.00	37,022,204.17	19.931%
Total corporate bonds	1,046,566.68	113,829,245.00	0.00	113,829,245.00	0.00	113,829,245.00	114,875,811.68	61.843%
Total fixed income	1,594,972.14	184,158,408.46	0.00	184,158,408.46	0.00	184,158,408.46	185,753,380.60	100.000%
<i>Cash and Cash Equivalents</i>								
Cash								
Cash	0.00	0.05	0.05	0.00	0.00	0.00	0.05	0.000%
Total cash	0.00	0.05	0.05	0.00	0.00	0.00	0.05	0.000%
Total cash and cash equivalents	0.00	0.05	0.05	0.00	0.00	0.00	0.05	0.000%
Total Unrealized Gains						184,158,408.46		
Total Unrealized Losses						0.00		
Total	1,594,972.14	184,158,408.51	0.05	184,158,408.46	0.00	184,158,408.46	185,753,380.65	100.000%

EXAMPLES OF HOW REPORTS TIE.....

Funding and Disbursement Summary

Accounting Statements

01 Feb 21 - 28 Feb 21

Account number ABC01

DEMO1-IN-HOUSE MGR- FUND Page 1

of 1

◆ Funding and Disbursement Summary

Transaction Type	Receipts	Disbursements	Accruals	Market value	Cost	Transaction amount Cost on gain/loss	Realized gain/loss Market Translation	Total
Security Receipts	0.00	0.00	0.00	124,032,850.00	0.00	0.00	0.00	0.00
						0.00	0.00	
Total	0.00	0.00	0.00	124,032,850.00	0.00	0.00	0.00	0.00
						0.00	0.00	
Total unrealized gain/loss security disbursements less receipts								-124,032,850.00

EXAMPLES OF HOW REPORTS TIE.....

Income and Expense Summary

Accounting Statements

01 Feb 21 - 28 Feb 21

Account number AB01

DEMO1-IN-HOUSE MGR- FUND

Page 1 of 1

◆ Income and Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Accrual receipts/ deliveries	Earned income
<i>Income</i>								
Fixed Income								
Government Bonds	0.00	408,356.84	0.00	0.00	0.00	0.00	0.00	408,356.84
Municipal/Provincial Bonds	115,540.11	140,048.62	0.00	0.00	0.00	0.00	0.00	24,508.51
Corporate Bonds	331,042.39	1,046,566.68	0.00	0.00	0.00	0.00	0.00	715,524.29
Total fixed income	446,582.50	1,594,972.14	0.00	0.00	0.00	0.00	0.00	1,148,389.64
Total income	446,582.50	1,594,972.14	0.00	0.00	0.00	0.00	0.00	1,148,389.64
Net income & expenses	446,582.50	1,594,972.14	0.00	0.00	0.00	0.00	0.00	1,148,389.64

AUDITED VS UNAUDITED REPORT

◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/
local market price

Accrued
income/expense

Market Value

Cost

Market

Unrealized gain/loss

Translation

Total

Equities

Common stock

Audited Report = reviewed

Australia - AUD

ARISTOCRAT LEISURE NPV SEDOL : 6253983

ALL AU

58,809.000	35.70	0.00	1,439,299.41	938,540.58	448,447.43	52,311.40	500,758.83
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BHP GROUP LIMITED SEDOL : 6144690

BHP AU

134,843.000	40.60	0.00	3,753,129.74	3,792,506.56	574,242.27	-613,619.09	-39,376.82
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DEXUS PROPERTY GROUP NPV SEDOL : B033YN6

265,780.000	8.73	0.00	1,590,653.84	2,020,862.65	-400,262.16	-29,946.65	-430,208.6
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GOODMAN GROUP NPV SEDOL : B03FYZ4

104,230.000	19.67	0.00	1,405,517.43	1,398,141.88	79,857.50	-72,481.95	7,375.55
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SCENTRE GROUP SEDOL : BLZH0Z7

1,948,340.000	2.94	0.00	3,926,912.42	4,585,818.18	-361,402.40	-297,503.36	-658,905.76
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WOODSIDE ENERGY NPV SEDOL : BMGT167

72,999.000	34.25	0.00	1,714,022.92	1,569,056.03	155,827.79	-10,860.90	144,966.89
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Total AUD		0.00	13,829,535.76	14,304,925.88	496,710.43	-972,100.55	-475,390.12
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Australia - GBP

BHP BILLITON LTD CDI NPV SEDOL : 0144403

34,691.000	23.595	0.00	952,446.40	740,283.97	337,724.35	-125,561.92	212,162.43
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WOODSIDE ENERGY GR ORD NPV (DI) SEDOL : BPXZF78

10,133.000	19.91	0.00	234,754.02	126,395.59	129,796.78	-21,438.35	108,358.43
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Total GBP		0.00	1,187,200.42	866,679.56	467,521.13	-147,000.27	320,520.86
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Northern Trust



*Generated by Northern Trust from reviewed periodic data on 3 Oct 22 B003

WHAT IS NEW AT NORTHERN TRUST WITH SWEEP

- Sweep cutoff deadline for US Northern Fund Products is moving from end of day to 2pm CST.
- Reporting categories for invested and uninvested cash will be found in separate categories.
- The STIF fund is now securitized and will be found in the category of Funds - Short Term Investment.
- Activity after 2pm will be swept the following day.
- A daily buy or sell for the sweep will be captured in the Fund.
- A recorded session is available to walk through the impacted reporting templates:

Teams Recording: USD Cash Sweep Client Reporting Enhancements

Recording link:  [USD Cash Sweep Client Reporting Enhancements-20230227_111819-Meeting Recording.mp4](#)



QUESTIONS



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