Who supplies the past performance data and how often is it updated?

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The fund past performance data in Synaptic Research is supplied by FE, as described above. Synaptic are responsible for calculating some derived functions of the past performance such as alpha and beta.

All fund data is as-at the most recent month-end, in order to comply with FCA regulations.

When calculating the past performance for a contract (e.g. in ranking), the system uses the best fund available in the specified sector for the chosen time period. For example, when ranking a list of contracts on 3-year past performance in the IMA UK All Companies sector, the system will take each contract's best-performing fund over 3 years in that sector. If ranking on alpha, the system will use the fund with the best alpha etc.