

How do I filter on past performance?

Last Modified on 31/05/2017 2:56 pm BST

The **Past Performance (PP)** tab shows the same list of sectors as the Sectors tab.

NOTE – the sector classification shown on the **PP** tab will follow the sector classification choice made on the Sectors tab. If no sector classification choice has been made on the **Sectors** tab, the selection will need to be made on the **PP** tab before the sector list is generated.

Within each sector there are fields for various past performance metrics – you can view the fields within each sector by clicking on the sector name to “open” it.

In the screenshot below the list is being filtered so that it only includes contracts which have a UK equity fund with positive alpha.

The screenshot displays the Synaptic Software interface for Individual Savings Accounts (ISA). The top navigation bar includes 'Ranking', 'Report', 'Comparison', 'Change title', 'Save as PDF', 'Delete', 'Copy', 'Send', 'Not shared', and 'Help'. The main content area is titled 'Individual Savings Accounts ISA' and shows a filtered list of 14 contracts out of 95 (15%), with 0 manually excluded. The left sidebar contains a 'Filtering (using preset criteria)' section with tabs for 'Features', 'Sectors', 'Conditions', 'Stats', and 'PP'. The 'PP' tab is active, showing a list of filters for 'B:Equity - UK (Offshore Funds)'. The filters include '6 month', '9 month', '1 year', '2 year', '3 year', '4 year', '5 year', '6 year', '7 year', '8 year', '9 year', '10 year', 'Quartile consistency', and 'Alpha'. The 'Alpha' filter is set to '0.5'. Below the filters are buttons for 'Clear all filters', 'Audit trail', and 'Import filter'. The main table displays the following data:

Company	Contract	Offshore Funds: B:Equity - UK - Alpha
Alliance Trust Savings Limited	Individual Savings Account (Inclusive Fee Option)	0.71
Alliance Trust Savings Limited	Individual Savings Account (Standard Fee Option)	0.71
Ascentric	Ascentric Stocks & Shares ISA	1.08
Avalon Investment Services	Freedom ISAs	1.08
AXA Elevate	Elevate Stocks & Shares ISA - Explicit	1.08
James Hay Partnership	James Hay Wrap ISA	1.08
James Hay Partnership	Modular Stocks & Shares ISA	1.08
Novia	Novia Stocks & Shares ISA	1.08
Nucleus	Nucleus ISA account	1.08
Platform One Limited	IFDL ISA	0.86
Standard Life Assurance Ltd	Wrap ISA	0.52
Transact	Transact Wrap ISA	1.08
Zurich Intermediary Platform	Zurich Intermediary Platform - Cash ISA Account	1.08
Zurich Intermediary Platform	Zurich Intermediary Platform Stocks and Shares ISA	1.08

(It's also worth noting that a filter such as this is also implicitly filtering out any contracts which don't have a UK equity fund with at least 3 years of past performance history, because alpha is measured over 3 years.)

The list of fields within each sector is as follows (and this full list is only available for customers who have paid for the premium edition of Synaptic Research).

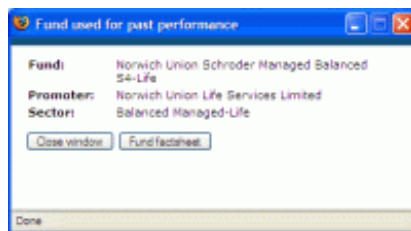
- Past performance over 6 and 9 months, plus 1, 2, 3, 4, 5, 6, 7, 8, 9 and 10 years.

- Volatility (over 3 years).
- Alpha (over 3 years, compared to the sector average).
- FE Crown rating.
- Quartile consistency.

All these items are defined below.

Showing which fund is being used

As described in the section on past performance data, the system calculates a contract's past performance in a sector by taking the single best-performing fund which is available. In the below example, the contracts remaining in the list have at least one UK equity fund with positive alpha. They may have other funds in the same sector with negative alpha.



You can see which fund is being used for a particular field by adding the field to the grid, clicking on one of the values in the new column, and choosing **Show Fund** from the pop-up menu. This displays the window illustrated by the screenshot to the right.
