

How can I filter on Past Performance?

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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 selecting the sector name:

The screenshot shows a 'Filtering' window with a blue header. Below the header are tabs for 'Features', 'Sectors', 'Conditions', 'Stats', and 'PP' (which is selected and highlighted in red). The 'PP' tab displays a list of sectors, including 'IMA Technology & Telecoms (Unit Trust)' and 'IMA UK All Companies (Unit Trust)'. Below the sector names is a table of performance metrics, each with a dropdown menu set to '>=' and an empty input field for a value. The metrics listed are: 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, Alpha, Crown Rating, and Volatility. At the bottom of the window are three buttons: 'Clear all filters', 'Audit trail', and 'Import filter'.

Metric	Filter	Value
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	>=	
Alpha	>=	
Crown Rating	>=	
Volatility	>=	

For each field you can enter a value and choose whether to filter on 'equal to that exact value' (=), 'more than or equal to that value' (>=), or 'less than or equal to that value' (<=).

In the example below the list of contracts have been filtered so that it only includes contracts which have a UK All Companies fund with a positive alpha:

The screenshot shows a 'Filtering' window with a top bar containing 'Ranking' and 'Report' buttons. Below the bar are tabs for 'Features', 'Sectors', 'Conditions', 'Stats', and 'PP'. The 'PP' tab is selected, displaying a list of filters for 'FE Global' and 'DMA/ABI/AIC'. The 'Alpha' filter is set to '>=' with a value of 0. Below the filters are buttons for 'Clear all filters', 'Audit trail', and 'Import filter'. To the right of the filter panel is a table with 106 contracts, with 0 manually excluded. The table has columns for 'Company' and 'Contract'. The list includes entries such as Aberdeen Asset Managers Limited, Aberdeen Investment Trust ISA, Aberdeen Fund Managers Limited, Aberdeen Multi-Manager Unit Trust ISA, Aberdeen Fund Managers Limited, Aberdeen UK OEIC ISA, AEGON Retirement Choices, AEGON Stocks & Shares ISA, AJ Bell (Sippcentre), AJ Bell Sippcentre Investment ISA, Alliance Trust Savings Limited, Individual Savings Account (Inclusive Fee Option), Alliance Trust Savings Limited, Individual Savings Account (Standard Fee Option), Amber Financial Investments Ltd, The Amber ISA, Artemis Fund Managers, ISA, Ascentric, Ascentric Stocks & Shares ISA, Avalon Investment Services, Freedom ISAs, Aviva Investors, Aviva Investors Cash Fund ISA, Aviva Investors, Aviva Investors Investment ISA, Aviva Wrap UK Ltd, Aviva Wrap ISA Portfolio, AXA Elevate, Elevate Stocks & Shares ISA - Explicit, Baillie Gifford, Baillie Gifford Investment Trust ISA, Cambridge Building Society, 2 Year Fixed Rate ISA (Issue 13), Cambridge Building Society, 5 Year Fixed Rate ISA (Issue 5), and Cambridge Building Society, Instant Access ISA (Issue 3).

Showing which fund is being used

Synaptic calculates a contract's past performance in a sector by taking the single best-performing fund which is available. In the above example, the contracts remaining in the list have at least one UK All Companies fund with a positive alpha. They may have other funds in the same sector with a negative alpha.

You can see which fund is being used by adding the field to the grid. Click on the field name in the **PP** tab, in this case **Alpha**. Once it is displayed in the grid, click on the number:

Company	Contract	Unit Trust: IMA UK All Companies - Alpha	
AJ Bell (Sippcentre)	AJ Bell Sippcentre Investment ISA	1.78	
Ascentric	Ascentric Stocks & Shares ISA	1.78	
Avalon Investment Services	Freedom ISAs	1.78	
Aviva Wrap UK Ltd	Aviva Wrap ISA Portfolio	1.78	
AXA Elevate	Elevate Stocks & Shares ISA - Composite		Filter options
AXA Elevate	Elevate Stocks & Shares ISA - Explicit		Greater or equal to
Cofunds Ltd	ISA		Less or equal to
Fidelity FundsNetwork	FundsNetwork		Equal to
Fidelity FundsNetwork	FundsNetwork - Account Fee		Show fund
Novia	Novia Stocks & Shares ISA		Show contents

Select **Show fund** from the pop up menu. A window will then be displayed showing the fund that is being used:

15 contracts out of 75 (20%) - 0 manually excluded

Company	Contract	Unit Trust: IMA UK All Companies - Alpha
AJ Bell (Sippcentre)	AJ Bell Sippcentre Investment ISA	1.78
Ascentric	Ascentric Stocks & Shares ISA	1.78
Avalon Investment Services	Freedom ISAs	1.78
Aviva Wrap UK Ltd	Aviva Wrap ISA Portfolio	1.78
AXA Elevate	Elevate Stocks & Shares ISA - Composite	2.31
AXA Elevate	Elevate Stocks & Shares ISA - Explicit	2.31
Cofunds Ltd	ISA	1.78
Fidelity FundsNetwork	FundsNetwork	1.78
Fidelity FundsNetwork	FundsNetwork - Account Fee	1.78
Novia	Novia Stocks & Shares ISA	1.78
Nucleus		1.78

Fund used for past performance -- Webpage Dialog

http://research.synaptic.co.uk/vsr/pShowPPFund.asp?searchid=F27C96f

IMA UK All Companies - Alpha

Fund: EFA New Horizon Income & Growth A Inc
Promoter: WAY Fund Managers
Sector: IMA UK All Companies

Close window Fund factsheet