

PrimaGuide Returns-Based Style Analysis

Accessible

Default settings provide meaningful results for users short on time. In addition, five pre-defined factor sets and an intuitive interface make this research analytic easy to use.

Powerful and Flexible

Advanced user controls allow investment professionals concerned with the finer details the ability to hone the accuracy of the analysis.

- Rolling Time Periods (1, 2, 3, 5, 7, 10 Year)
- Data Frequency (monthly, quarterly)
- Custom Time Periods
- Calculation Constraints
- Export to Excel

Fully Integrated

Complemented by PrimaGuide's broad range of returns-based, holdings-based, and qualitative data.

Coming Soon

- User-defined factor sets

- Universe Comparison
- Risk/Return Analysis
- Risk/Reward Analysis
- Growth of a Dollar
- Returns
- Returns Distribution
- Cumulative Excess Return
- Information Ratio
- Benchmark Analysis
- Multi-Factor Style Analysis
- Attribution Analysis
- Sector Analysis
- Style Analysis
- Top Portfolio Holdings
- Tax Review
- Manager Interview
- Analyst's Opinion
- Analyst's Update
- Alerts
- Administrative Info
- Firm Overview
- Objective
- Process
- Personnel
- Manager Bios
- Questionnaire
- Quarterly Commentary
- Composite Summary
- Reports
- Scorecards

Data Display

Factor Set: Domestic Equity | Rolling Period: 3 Year | Calculation: Constrained To 1 (Non-Negative) | Returns: Monthly

Start: 7/31/1999 | End: 12/31/2008 | Export To Excel | Update

Rolling 3 Year Domestic Equity Style Chart

Jun 30, 2002 to Dec 31, 2008

Style Attribution (Jul 31, 1999 to Dec 31, 2008)	
Russell Top 200 Value	6.65%
Russell Top 200 Growth	33.95%
Russell Midcap Value	50.05%
Russell Midcap Growth	0.00%
Russell 2000 Value	0.00%
Russell 2000 Growth	0.00%
T-Bills - 3 Month	9.35%
Annualized Alpha	0.83
Beta	1.00
R-Squared	0.930

Style Attribution

Jul 31, 1999 to Dec 31, 2008

SAMPLE