

Returns-Based Style Analysis

Overview

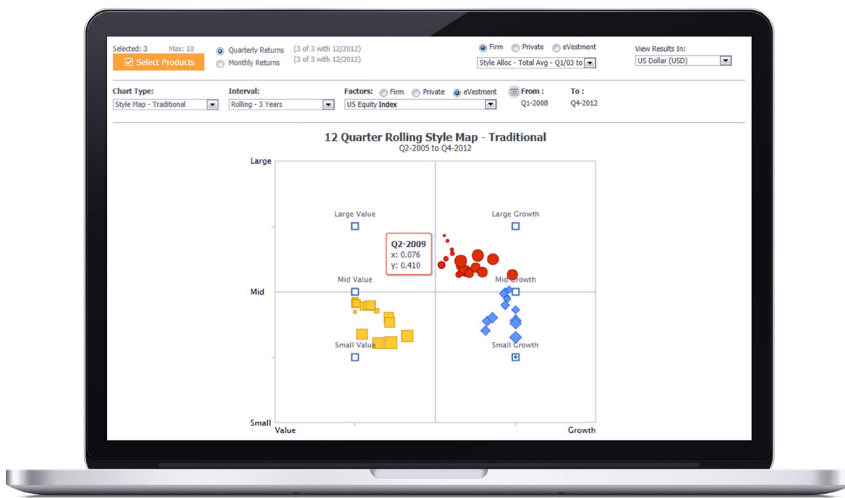
Returns-based style analysis is a module within eVestment Analytics used to track the style of investment vehicles across time in relation to market factors.

For investors and consultants, returns-based style analysis tracks the performance returns of asset managers so you can ask the right questions, evaluate investment decisions and monitor style drift. Use returns-based style analysis as a gauge to make sure your portfolio managers are adhering to their stated investment style and objective.

For asset managers, use returns-based style analysis to compare your style against competitive products and promote your consistent adherence to style during capital-raising campaigns.

Interactive Charting with Custom Options

Interactive charting allows you to make changes to data and the way it is displayed — instantly. Get a high-level view or drill down to the fund level with the ability to use standard or custom time periods and benchmarks. Hover over data points to view values, toggle legend items on and off, click and drag to zoom in on specific time periods and more — with the ability to save templates and export charts for sharing.



View which sector a product belongs to based on Style and Capitalization. The style map chart above represents a series of data over a selected time period, with smaller icons representing points farther back in time and larger icons representing more recent data points.

Advanced Reporting Capabilities

Build custom marketing materials or client-facing documents with just a few clicks with eVestment’s Design Lab integration within Analytics. Drag and drop in the charts you want to highlight, create and save templates and export to multiple formats — all with your branding and color selections.

BENEFITS TO YOU

Easily track style drift

Choose exact time periods and specific benchmarks to get a high-level view of investment styles.

Conduct competitive analysis

Compare your style to competitive products to highlight your consistency.

Prepare reports or materials

Satisfy clients, prospects or investment boards with professional reporting that is simple to create.

HOW DOES IT WORK?

Powered by the comprehensive eVestment database, returns-based style analysis regresses the returns of products against a selected pre-defined factor family.

As a result, the style of investment vehicles can be charted over time to see how well a product adheres to guidelines when compared to market factors.

View data in the form of allocation bar charts, allocation area graphs and style drift maps.