



## **SIMFUND MF 4.0 DETAILED – WHAT IS NEW?**

### **FUNCTIONALITY**

#### **Graph Module**

- Enhanced 10 graph types and 1500+ variations using Morningstar Data
  - Risk/Return Scatter Diagrams
  - Risk/Return Bubble Scatter Diagrams
  - Risk/Return Snail Trail
  - Scorecard Diagrams for Equity and Fixed Income categories
- 5 new graphs and variations using Morningstar Data
  - Fund Profile
  - Fund Total Return using Floating Bar diagrams
  - Fund Trailing Performance against a Benchmark
  - Multiple Snail on one page
  - Percent of Asset/Flows/New Sales by Morningstar Official Rankings
  - Manager Profile
- Enhanced “Choices” filter menu for graphs, similar to that available for data items, makes it easier for users to find appropriate graphs with a new data set
- Added Latest Month Assets or Net New Flows to the Scorecard graph

#### **Report Module**

- Enhanced 8 report types using Morningstar data only with the official rankings and ratings
  - Fund/Portfolio Profile
  - Fund Profile w/ Sales Load
  - Fund Performance
  - ICI Fund Profile



- Portfolio Profile w/Expenses
- Portfolio Statistics
- ICI Portfolio Profile
  
- Implemented a newly integrated report using Morningstar and the newly introduced Lipper Module data on ONE page
  
- Implemented a Report Wizard for ease of use equivalent to the Graph Wizard

## User Interface

- New Toolbar access for common Simfund functions with the click of a button. For example, there is now a one-click means of exporting a grid to Excel
  
- Option to open Excel automatically to display the exported grid
  
- Added right-hand click functionality also allows access to the most common Simfund functions
  
- An updated Crystal Reports report engine means that all standard Simfund reports can now be seamlessly exported to high-quality output:
  - Microsoft Excel
  - Adobe PDF format
  - HTML
  - Microsoft Word
  
- Reports now include a footnoting field
  
- New function to change the default directory for exports
  
- Integrated data definitions can be accessed within the grid selection tool
  
- Improved display of data item characteristics such as source, availability, etc
  
- Instead of simply graying out unavailable items, as in Simfund 3, Simfund 4.0 displays:
  - Available items with a green check
  - Items unavailable because of grouping level are unchecked
  - Inaccessible items (items removed from Simfund, for example) are displayed with a red “?”
  - Item source has been removed from the data item name into a separate column

- Easy Filter screen similar to the Easy Selection screen

### **New Ranking Function**

- A new Quintile rank function (1 to 5)
- A new “of #” function to show the size of selected peer group universe with the appropriate rank, for example “5 of 25”
- Bottom function versus Top function

### **New Screening of Fund Changes by Category**

- Ten Categories of Fund Changes that you can use to screen for the latest changes
- Enhanced link to Fund Filing for extracting all the details

### **Enhanced Link Menu**

- **Implemented Links menu with links to [www.FundFiling.com](http://www.FundFiling.com)**
  - Latest changes to a group of Portfolios versus one portfolio at a time
  - Historical changes to a group of Portfolio versus one portfolio at a time
  - Latest changes to a group of Managers versus one manager at a time

### **Documentation and Help**

- Update of Simfund4 MF data glossary
- Integrated data definitions can be accessed within the grid selection tool

### **Installation Procedures**

- There will now be a Windows Installer package (.msi) version of the Simfund client installer. This means that Simfund will now share all of the advantages of the Windows Installer, including:
  - Simfund client installation can be rolled back in case of failure



- Simfund will be easier to integrate into software distribution packages
- Simfund will now include Uninstall functionality
- Improved compatibility with Windows operating system standards
  - The default installation location will now be C:\program files
  - My Documents will now be the default directory for user documents (project files, exports, etc.)
  - Simfund temporary files will use the Windows default temp directory
- Simfund now uses FoxPro rather than CTLIST to generate data item lists in the Define Grid dialog

## MORNINGSTAR DATA CONTENT

- **Fund Performance data and Official Rankings**
  - Fund Total Returns since Inception
  - Fund Trailing Total Returns 1/3/6 Month, YTD, 1/3/5/10/15 Year
  - Fund Total Return Calendar Years from 1 to 10
  - Fund Load Adjusted Return 1/3/6 Month, YTD, 1/3/5/10/15 Year
  - Fund Load Adjusted Return since Inception
  - Fund After-Tax Pre-Liquidation 1/3/6 Month, YTD, 1/3/5/10/15 Year
  - Fund After-Tax Pre-Liquidation since Inception
  - Fund After-Tax Post-Liquidation 1/3/6 Month, YTD, 1/3/5/10/15 Year
  - Fund After-Tax Post-Liquidation since Inception
  - Fund SEC Yield
  - Fund Tax Cost Ratio 3/5/10/15 Year
  - Fund Standard Deviation 1/3/5/10/15 Year
  - Fund 3 Best/Worst Total Returns and Date
  - Fund Absolute Ranks 1/3/6 Month, YTD, 1/3/5/10/15 Year
  - Fund Category Percentile Rankings 1/3/6 Month, YTD, 1/3/5/10/15 Year
  - Fund Category Percentile Rankings Annual 1 to 10
  
- **Morningstar Risk data**
  - Morningstar Ratings 3/5/10 Year
  - Morningstar Rating Overall
  - Morningstar Risk 3/5/10 Year
  - Morningstar Risk Overall
  - Morningstar Return 3/5/10 Year
  - Morningstar Return Overall
  
- **Category Benchmark**
  - Category Averages Total Return 1/3/6 Month, YTD, 1/3/5/10/15 Year
  - Category Averages Total Return Annual 1 to 10
  - Number of Funds 1/3/6 Month, YTD, 1/3/5/10/15 Year
  - Category Averages, Portfolio Compositions
  - Category Turnover Ratio
  
- **Index Performance Data**
  - Primary Index Return 1/3/6 Month, YTD, 1/3/5/10 Year
  - Secondary Index Return 1/3/6 Month, YTD, 1/3/5/10 Year
  - Best Fit Index Return 1/3/6 Month, YTD, 1/3/5/10 Year
  
- **MPT Statistics**
  - Alpha 1/3/5/10 Year
  - Beta 1/3/5/10 Year
  - R-Squared 1/3/5/10 Year
  - Treynor Ratio 3/5/10 Year
  - Sharpe Ratio 3/5/10 Year
  - Best Fit Alpha 3/5/10 Year



➤ **Portfolio Composition**

- Asset Composition by Style
- Asset Composition by Country
- Asset Composition by Market Cap
- Asset Composition by Region
- Asset Composition by Equity Sectors
- Fixed-Income Composition
- Fixed-Income Grading

➤ **Fund Details:**

- Historical Morningstar Categories
- Primary and Secondary Index Names
- Prospective Objective
- Investment Strategy
- 5 Flags - Target Retirement/True No Load/Closed to New Investors
- Redemption Fees
- Front Loads / Deferred Loads
- Address Information including Web Address
- Fund Inception Date
- Total Expense Ratio / Management Fee / Admin Fee / Actual 12b-1

➤ **Portfolio Manager Details**

- Up to 5 Last Name First Name
- Start Date, Tenure, Biography and College information
- Manager Role / Team Managed
- Average Manager Tenure

## STRATEGIC INSIGHT DATA CONTENT

- **Fee and Expense**
  - Historical Advisory Breakpoint Schedules
  - Historical Admin Breakpoint Schedules
  - Display of Multiple Sub-advisory Data
  
- **Fund Filing Changes**
  - Access to the latest Date of the following Category of Changes
    - Fee and Expense / Pricing
    - Sub-/Advisory Relationships
    - Service Providers
    - Investment Policies
    - Portfolio Managers
    - Mergers / Acquisitions / Fund Reorganizations
    - Liquidations
    - Regulatory?
  
- **Redemption Data**
  - Redemption Fees % - first breakpoint
  - Redemption Fees % - second breakpoint
  - Redemption Fees Period – first breakpoint
  - Redemption Fees Period – second breakpoint
  
- **New Flags / Fields**
  - Portfolio Average Asset Fiscal Year Breakpoints Historical from Year 2000
  - Fund Average Asset Fiscal Year Breakpoints Historical from Year 2000
  - Redemption Rates using monthly average assets
  - Inflation-Indexed Bond Y/N(SI)
  - Beta Factor 3Y SI Objective
  - Beta Factor 3Y Morningstar Categories
  - Beta Factor 3Y Lipper Classifications
  - Standard Deviation NAV Factor 3Y SI Objective
  - Standard Deviation NAV Factor 3Y Morningstar Categories
  - Standard Deviation NAV Factor 3Y Lipper Classifications
  - Standard Deviation TR Factor 3Y SI Objective
  - Standard Deviation TR Factor 3Y Morningstar Categories
  - Standard Deviation TR Factor 3Y Lipper Classifications
  - S&P Fund Number
  - 529 Fund of Funds
  - New Fund Type G 2E/1B/1MM – Domestic and International Equity, All Bonds and All Money Markets
  - New Screening Field – Affiliation to Parent which includes: Advisor Affiliated to Manager Parent / Advisor Unaffiliated to Manager Parent / Sub-Advisor Affiliated to Manager Parent / Sub-Advisor Unaffiliated to Manager Parent
  - Enhanced Fund of Funds separating affiliated and unaffiliated fund of funds and exclude only affiliated fund of funds at start-up



## NEW S&P DATA CONTENT

- **S&P Star Rankings**
  - Ranking 1/3/5/10 Year
  
- **Fund Counts**
  - Total funds in universe for 1/3/6/9 month figures
  - Total funds in universe YTD figures
  - Total funds in universe 1/2/3/4/5/10/15 year figures
  - Total funds in universe – Calendar Year 1-10 Years
  
- **S&P Official Rankings**
  - Current 1/2/3/6/9 month Rank
  - Current Year-to-Date Rank
  
- **Style Averages (Cumulative & Annualized)**
  - Current 1/2/3/6/9 month Total Return
  - Current Year-to-date Total Return
  - Current 1/2/3/4/5/10/15 Year Total Return