



Stylus Pro 11.5 Prospector

Overview

Version 11.5 introduces several new features to Prospector, including Proxies, Primary and Secondary Benchmarks, Lagged correlation function, Layered universes and send to Stylus with model functionality to enhance the capabilities of our Prospector Module.

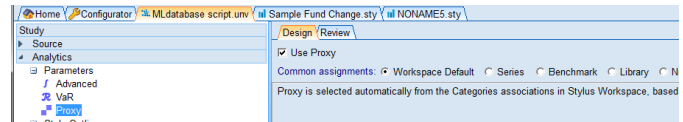
What's New

1. Proxy – Version 11.5 introduces proxy to Prospector. Please refer to the Proxy Handling documentation that can be found under the Stylus Pro 11.4 website help center for additional information.
2. Primary and Secondary Benchmarks – Version 11.5 allows users to assign a primary and secondary benchmark to each fund in Prospector
3. Lagged Correlation Function – Version 11.5 introduces new functions to the custom block in Prospector that allow users to calculate correlation and covariance between two return series and adjust these series with optional lag parameters.
4. Layered Universes – Version 11.5 introduces layered universes in Prospector that enables users to add managers to peer groups while excluding them from the ranking universe.
5. Send to Stylus with model - When sending a manager from Prospector to Stylus, Version 11.5 now allows the Stylus parameters, Style outline, benchmark and peer groups to get overwritten with what prospector has.

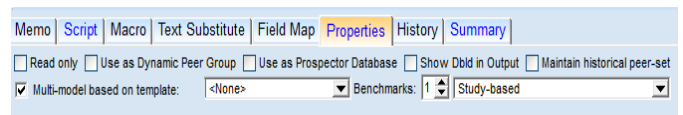
Benefits

- Enhances the manager search by adding Proxy, Primary and secondary Benchmarks and Lagged Correlation function to Prospector
- More accurate peer groups can be created with the Layered Universes function
- Facilitate the workflow from Prospector to Stylus

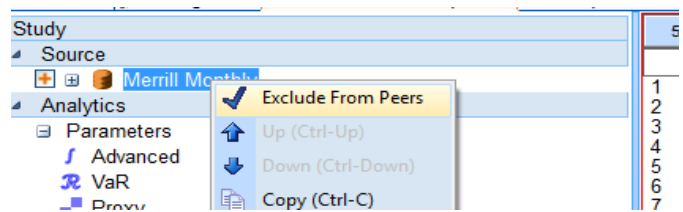
Automatic Proxy assignment



Primary and secondary benchmarks assignment



Layered Universes assignment



Send to Stylus with model assignment

