

# Investics Launches Investment Manager Skill Efficacy Backtesting Feature

*New Investics Manager Evaluation Analytics (iMEA) efficacy feature quantifies the return spreads across different manager skill ratings.*

WESTON, MA, US, April 2, 2024

/EINPresswire.com/ -- [Investics](#) Data Services Company, Inc. is pleased to announce new functionality with the Investics Manager Evaluation Analytics ([iMEA](#)) service. Subscribers to the iMEA “Expert” version can now backtest the efficacy of the fund manager skill (vs. luck) rating to actual fund returns across 4 major asset classes and drill down to any of the 13 broad allocations or 160 benchmarks.



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This new efficacy feature quantifies the difference in economic impact of having invested in funds with different iMEA manager skill ratings.”

*William Pryor, President of  
Investics*

“iMEA manager skill ratings are based on the concept that investment managers who have demonstrated a relatively persistent high level of skill in the past should continue to demonstrate a similar level of skill and outperformance for some period of time into the future”, says William Pryor, president of Investics. “Now subscribers of iMEA can easily quantify the economic impact of having invested in funds with different manager skill ratings over a user-defined time period”, continues Pryor.

Surveying over 24,000 US registered fund share classes

and using the new Efficacy feature for illustrative purposes, the data in the attached charts show actual fund returns for each major asset class when investing in actively managed funds of different iMEA manager skill percentile rank ranges during the five year period ending December 2023. (Funds deemed as passive, have a broad allocation to Alternatives or lack statistical significance to their respective assigned benchmarks, are excluded. Investment manager supplied monthly gross returns were utilized. Monthly fund rebalancing assumed in generating

returns. Associated underlying asset class benchmarks with larger alpha dispersion ranges have a higher magnitude of return spreads.)

iMEA produces forward looking excess returns due to skill for funds and investment management firms. Subscribers of the service can utilize a series of interactive dashboards to search, screen, view and analyze skill scores, economic value generated, ratings and rankings, along with other supporting statistics for over 24,000 share classes across 7,000 US registered funds, 700 investment management firms and 160 benchmarks.

Currently iMEA annual subscription discounts are available for the iMEA "Full" and "Expert" versions to Registered Investment Advisors (RIA) - 85%, Asset Owners & Investment Consultants - 66%, Family Offices - 50%, Asset Allocators - 30% and Investment Management firms - 10-50% (depending on firm size). Discounts applied into perpetuity until subscription is canceled. A free one month "Full" version trial is also available. Paid subscriptions start at only \$250. Please email [sales@investics.com](mailto:sales@investics.com) or visit [www.investics.net/subscribe](http://www.investics.net/subscribe) for further information on subscribing.

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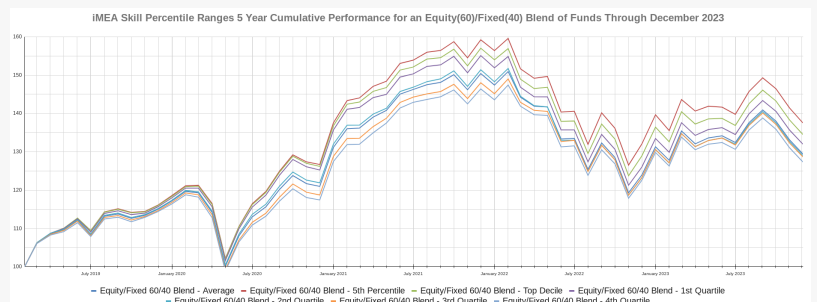
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| Asset Class   | Returns    | Top Decile | 1st Quartile | 2nd Quartile | Median | 3rd Quartile | 4th Quartile |
|---------------|------------|------------|--------------|--------------|--------|--------------|--------------|
| Equity        | Annualized | 12.32%     | 11.71%       | 11.03%       | 11.12% | 10.96%       | 10.58%       |
| Equity        | Cumulative | 78.74%     | 74.00%       | 68.72%       | 69.42% | 68.22%       | 65.32%       |
| Fixed Income  | Annualized | 2.64%      | 2.51%        | 2.28%        | 2.27%  | 2.17%        | 2.08%        |
| Fixed Income  | Cumulative | 13.92%     | 13.18%       | 11.93%       | 11.88% | 11.30%       | 10.86%       |
| Mixed Assets  | Annualized | 8.66%      | 8.64%        | 8.64%        | 8.35%  | 8.34%        | 7.70%        |
| Mixed Assets  | Cumulative | 51.45%     | 51.33%       | 51.34%       | 49.30% | 49.28%       | 44.92%       |
| Money Markets | Annualized | 1.67%      | 1.65%        | 1.58%        | 1.35%  | 1.48%        | 1.31%        |
| Money Markets | Cumulative | 8.64%      | 8.52%        | 8.14%        | 6.95%  | 7.62%        | 6.72%        |

Click to expand chart showing actual returns for each major asset class when investing in actively managed funds of different iMEA manager skill percentile rank ranges during the five year period ending December 2023.



Click to expand chart showing growth of \$100 invested in a blend of equity (60%) and fixed (40%) active managed funds of differing iMEA percentile ranges over the five year period ending December 2023.

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