

MFO Premium

MultiSearch Screening Parameters



Mutual Fund Observer

<p><u>Basic Info</u></p> <ul style="list-style-type: none">1) Category (Up To 25)2) Objective (Up To 25)3) SubType (Up To 9)4) Asset Universe (Up To 5)5) Type (Up To 5)6) Age7) Oldest Share Class (OSC)8) Index Fund?9) Socially Conscious?10) ESC Score12) Fund of Funds?13) Interval Fund?14) ETF?13) Fund Names (Up To 10)14) Symbols (Up To 50)15) Fund of Funds16) Include Benchmark Indices?17) Include Category Averages? <p><u>Management Info</u></p> <ul style="list-style-type: none">18) Advisers (Up To 5)19) Manager (Up To 5)20) Manager Tenure21) Management Company Location (City & State) <p><u>AUM Info</u></p> <ul style="list-style-type: none">22) Assets Under Management (AUM) Min, Max23) AUM Position (In Category & Of All Rated Funds) <p><u>Portfolio Info</u></p> <ul style="list-style-type: none">24) Yield25) Dividend Frequency26) Avg Market Cap of Equity Holdings27) Managed Volatility?28) Enhanced Strategy29) Concentration (No. of Securities, % In Top Ten)30) Turnover31) Cash Allocation32) Equity Allocation33) Bond Allocation <p><u>Portfolio Equity Holdings, Avg</u></p> <ul style="list-style-type: none">34) Price/Sales (P/S)35) Price/Earnings (P/E)36) Price/Book (P/B)37) Price/Cash Flow (P/C)38) Return on Assets (ROA)39) Return on Capital (ROC)40) Return on Equity (ROE)41) Return on Income (ROI)42) Earnings per Share (EPS) Growth43) Sales per Share (SPS) Growth44) Operating Cash Growth45) Sales Growth46) Dividend Growth <p><u>Portfolio Bond Holdings, Avg</u></p> <ul style="list-style-type: none">47) Effective Maturity48) Quality <p><u>Purchase Info</u></p> <ul style="list-style-type: none">49) Open/Closed50) Min Initial Purchase51) Expense Ratio (ER)52) 12b-1 Fee, Actual53) Max Front Load54) Max Redemption Fee55) Net Management Fee56) New Acquired Fee <p><u>Capture & Correlation Metrics</u></p> <ul style="list-style-type: none">57) Upside Capture58) Downside Capture59) Capture Ratio60) Correlation R (vs Peer, Benchmark, SP500, USBond & ACIXUS)61) R-squared (R2 vs Peer, Benchmark, SP500, USBond & ACIXUS)62) Beta (vs SP500 & Benchmark)	<p><u>Period Metrics & Ratings</u></p> <ul style="list-style-type: none">63) Display Period (57 Available)64) MFO Risk (Up To 4)65) MFO Rating & Rank66) Max Volatility67) Batting Average68) Annualized Percent Return (APR) Rating, Rank & Value69) Excess Return70) APR vs Peer71) Max Drawdown (MAXDD) Rating & Value72) Recovery Time Rating & Value73) Standard Deviation (STDEV) Rating & Value74) Downside Deviation (DSDEV) Rating & Value75) Ulcer Index Rating & Value76) Bear Market Rating & Value77) Down Market Rating & Value78) Sharpe Ratio Rating & Value79) Sortino Ratio Rating & Value80) MFO Rating & Martin Value81) Three Alarm Risk Rating & Value <p><u>MFO Designations</u></p> <ul style="list-style-type: none">82) Great Owl Funds?83) Fund Alarm Rating84) Profiled Funds ("David's Take")?85) Pre-Set Screens86) Fund Family (Up To 5)87) Fund Family Rating (Up To 4) <p><u>Ferguson Metrics</u></p> <ul style="list-style-type: none">88) Outperformance Measure Rating & Value (FOM, 3, 5, 10-yr)89) Consistency Index Rating & Value (FCI, 3, 5, 10-yr) <p><u>Trend Metrics</u></p> <ul style="list-style-type: none">90) Simple Moving Avg (SMA, 3, 10-mo)91) Trend (3, 10-mo) <p><u>Rolling Averages</u></p> <ul style="list-style-type: none">92) APR avg Rating (1, 3, 5, 10, 20-yr)93) APR avg Threshold (1, 3, 5, 10, 20-yr)94) APR min Threshold (1, 3, 5, 10, 20-yr) <p><u>Composite Period Ratings</u></p> <ul style="list-style-type: none">95) Composite MFO Risk (Up to 4)96) Composite MFO Rating97) Composite Sharpe Ratio98) Composite APR <p><u>Multi-Year Ratings</u></p> <ul style="list-style-type: none">99) APR Rating (1, 3, 5, 10, 20-yr)100) Sharpe Rating (1, 3, 5, 10, 20-yr)101) MFO Rating (1, 3, 5, 10, 20-yr) <p><u>Alpha, Beta & Info Ratio</u></p> <ul style="list-style-type: none">102) Alpha Rating & Value103) Beta104) Tracking Error Rating & Value105) Information Ratio Rating & Value <p><u>Ten Top Holdings</u></p> <ul style="list-style-type: none">106) Holding Name (Up To 5)107) Holding Ticker or CUSIP (Up To 5)108) Holding Country (Up To 5)109) Holding Sector (Up To 5) <p><u>Pre-Set Screens</u></p> <ul style="list-style-type: none">110) Equity/Bond Allocation (4 Sets)111) Reference Indices and Funds112) Fidelity Select113) The 11 Sector ETFs114) Morningstar Barometer ETFs115) Best Performing Rookies116) Dual Great Owl & Honor Roll117) Smallest Drawdown Bond118) Shortest Recovery Small Caps119) Lowest Ulcer Moderate Allocation <p><u>Watchlists</u></p> <ul style="list-style-type: none">120) 10 Available, Stored In User Profile (Up to 50 Tickers Each)
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As of 19 August 2020