PORTFOLIO ANALYSIS

Power your performance, attribution, risk, and reporting workflows with FactSet’s industry-leading, multi-asset class portfolio analytics.

UNDERSTAND COMPOSITION AND RISK
Easily analyze your portfolio’s current and historical exposures, either on an absolute basis or relative to its designated benchmark. Use aggregated and security-level reports to view metrics including weights, valuation measures, ratings, and other ratios for your portfolios and benchmarks. Measure hundreds of fundamental characteristics and derived analytics across your entire portfolio, including equities, fixed income, and related derivatives. Decompose the absolute and relative risk of the portfolio, including factor contributions, stress testing, and extreme event analysis. Identify portfolio vulnerabilities and examine drivers of risk at the asset and portfolio levels.

EVALUATE RELATIVE AND ABSOLUTE PERFORMANCE
Understand how management decisions such as security selection, group allocation, and currency tilts may have affected performance results.

- Decompose performance across portfolio segments, such as asset class, country, sector, or proprietary internal factors
- Evaluate relative performance using several sophisticated attribution models
  - Leverage two- or three-factor attribution to determine the allocation, selection, and interaction effects within your portfolio
  - Rely on fixed income return and performance attribution to better understand the impact of fixed income management decisions
  - Utilize FactSet’s balanced attribution model for flexible multi-asset class analysis
  - Analyze fund of fund or asset allocation strategies with macro attribution models
  - Better understand the tracking error of passive portfolios using FactSet’s passive attribution model
  - Measure the value added by the timing of buys and sells with FactSet’s Decision Analysis attribution model
WORK SMARTER WITH INTUITIVE REPORTING
Take advantage of faster reporting and parallelized calculations to increase your efficiency and quickly arrive at your analysis.

• Automate calculations and monitor your portfolios in FactSet's Portfolio Dashboard
• Save time by taking advantage of FactSet’s report caching so that your analysis is ready to use when you launch FactSet each morning
• Examine reports and charts dynamically with custom sorting, easy formatting options, and quick views of group- and security-level details
• Select portfolio-specific settings to easily generate cohesive reports that are presentation-ready and can be exported to a PDF document
• Gain full transparency into the calculations behind your analysis with the ability to audit security-, group-, and portfolio-level values

SUPPORT YOUR PERFORMANCE AND ATTRIBUTION WORKFLOW
Gain maximum value using FactSet’s Portfolio Vault to store, validate, lock, and retrieve performance and attribution results through customizable configurations, calculations scheduling, and views. Archive results from Portfolio Analysis for centralized safe-keeping, reference, and future use. Ensure that all members of your organization are using the exact same results while continuing to benefit from FactSet’s infrastructure around your portfolio information, vendor data, and communication of results.

INTEGRATE DATA SEAMLESSLY
Combine your proprietary holdings with FactSet content or third-party data sources, including extensive benchmark data and global exchange indices. Integrate your holdings and transactions with a nightly upload or by connecting your custodian, prime broker, or your firm’s accounting system with FactSet. Leverage FactSet Portfolio Services to ensure secure, accurate, consistent overnight processing of your firm’s portfolio data across all asset classes. Gain real-time access to our monitoring, reconciling, and data management process; scale your firm’s operations while minimizing the resource-intensive operation of integrating, reconciling, and standardizing data across all parts of your enterprise; and track your data workflows, monitor internal data checks, and communicate data concerns directly to your Portfolio Services support team.

FEED YOUR WORKFLOWS WITH UNIQUE CONTENT
Find answers to complex questions with FactSet’s best-in-class, fully integrated content sets.

• Integrate third-party content to better understand your ESG exposures
• Decompose the revenue segments of your portfolio across regions, countries, sectors, and industries
• Easily identify underlying assets of any mutual fund, ETF, or other internal asset
• Set thresholds to ensure your portfolios are investing according to compliance guidelines or risk tolerances