QUANTITATIVE PORTFOLIO MANAGEMENT

Keep up with the continuing rise of systematic investing with tools and datasets that empower you to rapidly research and analyze potential investment factors. Construct factors, understand and adjust for biases, simulate strategies, optimize portfolio exposures, and manage risk and performance with FactSet’s comprehensive solution for quantitative portfolio management.

ENHANCE YOUR QUANT WORKFLOW
Gain an industry-leading solution to support your most complex quantitative portfolio management needs.

• Power your workflow with industry-leading core data sets, including fundamentals and estimates, as well as premium unique content, such as sentiment and ESG
• Seamlessly combine and map content sets, including accurately integrating corporate action information, with FactSet’s single entity-level identifier
• Interactively uncover new insights such as implicit style tilts, consistency across time, performance in different macroeconomic market conditions, and risk-return alignment
• Operationalize research creation and alpha signal management all the way to trade list generation

RESEARCH FACTORS AND IDENTIFY ALPHA SIGNALS
Use Alpha Testing’s wide range of capabilities to build on FactSet’s market-leading screening engine. Filter thousands of global securities using data from FactSet’s robust database library, including unique FactSet datasets, third-party content, and your firm’s proprietary data. Leverage a library of functions to transform any raw data into meaningful analytics, and use this functionality across all applications. Measure the performance of these custom factors throughout various market regimes, quantify integrated pay-off and decay, understand factor turnover, and construct dynamic multi-variable alpha signals.
CONSTRUCT OPTIMAL PORTFOLIOS AND SIMULATE STRATEGIES THROUGH TIME
Leverage research insights from Alpha Testing with portfolio construction tools from Axioma, Barra, or Northfield to build more sophisticated portfolios.

- Construct a robust objective for your portfolios, including maximizing return, minimizing risk, mitigating the effects of transaction costs, and avoiding excessive taxes
- Back-test portfolio strategies and seamlessly iterate them through time using FactSet’s data concordance, entity mapping, and handling of corporate actions/events
- Compare final portfolios through a rich library of reports spanning trade list audits, portfolio performance, risk characteristics, and more
- Extract optimization output, from trade lists to analytics, via interactive download or FTP delivery
Further empower your workflow with FactSet’s industry-leading Portfolio Analytics tools, your primary source for performance, allocation analysis and characteristics. Expand the value of the application through inclusion of risk analytics, decomposition, and risk-based performance attribution alongside traditional measures. Identify systematic sources of relative performance and analyze specific exposures that helped or hurt performance to make more informed portfolio management decisions. Include stress testing to understand where potential vulnerabilities lie should the market move and leverage the following risk and reporting features:

- Gain access to a full spectrum of ex-ante risk analytics and ex-post factor attribution driven by industry-leading commercial risk models or fully customizable user-defined risk models
- Allow users across your firm to produce all required risk statistics to measure projected volatility and provide look-through to the systematic and stock specific drivers of tracking error
- Decompose a portfolio’s excess return to unveil exactly which factors are driving performance and how much is attributable to stock selection
- Forecast the effects of commodity spikes, economic surprises, shifts in style favorability, extreme market events, and thousands of additional scenarios
- Measure the impact of single or multiple stress tests at any level, including individual assets, groups of assets, factor contributions, and the total portfolio

DECOMPOSE PREDICTED RISK AND MEASURE REALIZED PERFORMANCE
STREAMLINE AND AUTOMATE YOUR PROCESS

Gain a complete, end-to-end solution for your quantitative investment management workflow, and eliminate the need for disparate systems. Save time with scheduled tasks and automated calculations that run at specified times and frequencies. Receive factor analytics and customized factor exposures via automated flat file delivery. Leverage parallel computing to efficiently rebalance thousands of portfolios at once. Easily build presentation-ready reports that combine risk and performance analytics, and batch outputs or query results via API for all your quant models and portfolios.

GAIN A CUSTOM SOLUTION TO MEET YOUR UNIQUE NEEDS

Keep your quant analysis on-platform, take it off-platform, or combine the two for a bespoke solution. Keep pace with the rise in new datasets with a Python-based platform that allows you to rapidly iterate on ideas and extract immediate value using industry-leading data. Access world-class content from FactSet within the powerful research environment of Quantopian to integrate more data into portfolio construction. Leverage Quantopian’s computing software and premium data from the Open:FactSet Marketplace to simulate how investment algorithms will perform in the real world. Improve your data-driven investment strategies, better simulate how your strategies would perform in the real world, develop your ideas, and test your investment strategies faster with more powerful computing resources.