FACTSET

Solutions for Asset Allocation

Gain a high-quality, comprehensive, and intuitive solution that allows you to create optimal portfolios, build proposals, and simulate potential portfolio values to grow assets and win new business.

ENHANCE YOUR ASSET ALLOCATION STRATEGIES

Build optimal portfolios based on capital market assumptions and specific portfolio criteria.

- Achieve your target return and risk goals by using returns-based optimization models

- Create and incorporate capital market assumptions using the Black-Litterman approach

- Determine optimal portfolio diversification levels to minimize your portfolio risk

- Analyze multiple portfolio and market scenarios to understand their impact on asset-class investment decisions

- Use your portfolio composition as starting allocations and to inform future return expectations

- Access broad benchmark data sets, including private capital data

- Leverage the interactive sandbox environment to create or fine-tune allocations and build portfolio proposals

- Transform your results into presentation-ready documents by exporting directly to PDF and Excel

BUILD BETTER PORTFOLIOS MORE EFFICIENTLY

Test the resiliency of market strategies and improve investment outcomes by constructing various scenarios within a quantitative framework.

- Examine and compare different capital market assumptions scenarios and methodologies on the same plot chart

- Improve efficiency and reduce set-up time by using default options within your portfolio

- Quickly conduct audits to gain insight into the allocations behind every point on the efficient frontier
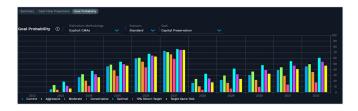
FORECAST PORTFOLIO RETURNS AND MARKET VALUES

Simulate the performance of various asset allocation strategies with FactSet's proprietary Monte Carlo model.

- Assess investment suitability, illustrate potential loss, and align investment solutions in conjunction with your risk profile and financial objectives

- Perform sophisticated scenario analysis with over 10,000 simulations so you can anticipate potential portfolio returns

- Visualize the likely range of financial outcomes for any investment strategy and cash-flow profile

- Analyze outcomes with percentile breakdowns for any market scenario and across different strategies

- Examine the impact of cash flows on a portfolio's projected future value

- Explore multiple portfolio scenarios to maximize the probability of achieving your market value and returns goals

CREATE PROPOSALS AND ANALYZE THE IMPACT OF INVESTMENT HYPOTHESIS

Easily implement tactical overrides or test the impact of asset class-level or holdings-level change on the portfolio outcome in an interactive Sandbox.

- Modify asset class-level or holdings-level allocations within Sandbox by selecting from various asset classes, weights, and securities

- Access thousands of investment opportunities across asset classes easily with ID lookup and typeahead

- Quickly view the impact of the changes vs. the original allocations

- Screen over 140,000 funds and ETFs, access your organization's buy lists, and apply restrictions by using an embedded link to FactSet's powerful screening tool

LEVERAGE A FLEXIBLE ASSET ALLOCATION SOLUTION

Take your analysis to the next level with FactSet's flexible portfolio analytics suite.

- Improve communication and collaboration across your firm by saving custom models and capital market assumptions

- Seamlessly integrate proprietary holdings already loaded within FactSet's database

- Access FactSet's comprehensive library of benchmarks or upload custom return streams