FACTSET ANALYTICS DATA

〉 Power your multi-asset class analytics with FactSet's robust content sets. Leverage our decades of expertise integrating databases, experienced engineers and quality assurance staff, and robust series of data integrity checks and balances.

FactSet helps finance professionals find answers to their most complex questions using best-in-class, fully integrated content sets and empowers them to measure and share portfolio analytics with confidence. Go from holdings-based analysis to top-down style, performance, and ex-post risk analysis to peer group reports without leaving the system. Combine your proprietary holdings with data from FactSet and other sources including extensive benchmark data and global exchange indices. Ensure your front office is looking at the same approved numbers as your risk and performance teams. Integrate your holdings and transactions with a nightly upload or by connecting your custodian, prime broker, or firm's accounting system with FactSet. Our team of data specialists works around the clock to ensure secure, accurate, and consistent overnight processing of your firm's portfolio data across all asset classes.

Partner with FactSet and gain a single data solution that provides best-of-breed content, industry-leading support, and flexible delivery options to help you maximize value. Transform the way you discover, evaluate, and act on opportunity with FactSet's integration, delivery, collection, and quality assurance practices.

INTEGRATION

Receive the highest quality output possible with FactSet's Portfolio Data Management Services, which delivers proactive data management and support before, during, and after your content is entered into FactSet. Gain access to our high-touch monitoring, reconciliation, and data management processes that use a combination of automated processes and in-person verification. We track your data workflows and provide pre- and post-calculation data checks including workflow monitoring, file consistency checks, integration checks, multi-asset class coverage checks, fixed income analytics, classifications, and returns checks. Our services work around the clock consuming hundreds of thousands of CPU hours per day, calculating over three million unique instruments so you can scale your firm's operations while minimizing the resource-intensive operation of integrating, reconciling, and standardizing data across your business.

DELIVERY

Address the varied complexities of your firm's content distribution challenges with FactSet's broad, flexible range of analytics and reporting delivery solutions. Rely on FactSet's Portfolio Publisher for a managed reporting solution that provides premium client-facing documents, or leverage Vermilion Reporting Suite's enterprise reporting solution to gain flexibility, scale, and efficiencies. FactSet's open and flexible technology includes comprehensive data feeds, a configurable mobile and desktop platform, digital portals, APIs, and more to transform the way you connect to the data you need. Solutions can be deployed across your firm in the front, middle, and back office to assist in the linking and aggregation of various content sources and satisfy the needs of multiple workflows.

EXPANSIVE CONTENT

With more than 30 datasets (including two dozen exclusive sets), FactSet is an industry leader in acquiring, integrating, and managing financial data. Our content gives you the power to monitor the global markets, research public and private companies, and gain industry-level insight with comprehensive reports that include financials, estimates, debt, ownership information, and more.

RETURNS- AND HOLDINGS-BASED ANALYTICS

EQUITY ANALYTICS	Easily aggregate fundamental company data sourced from FactSet and various third-party vendors. Common metrics utilized include Price to Earnings, Dividend Yield, and Debt to Capital. Integrate client-sourced scores and values to use alongside FactSet content. Perform style analysis and measure portfolio tilts. Aggregate statistics according to a variety of methodologies such as harmonic averages, standard deviation, Welch's T Test, and outlier handling techniques at the portfolio and benchmark level. Incorporate time series and trend analysis when necessary.
FIXED INCOME ANALYTICS	FactSet sources fixed income terms and conditions to calculate analytics for your portfolios and their benchmarks. For securities that are not covered by such vendors (e.g., private placements, interest rate swaps), use FactSet's Security Modeling application to model your securities. FactSet calculates 200+ analytics using these terms and conditions including yield analytics, key rate durations, option adjusted analytics, and implied volatilities among others. Measure distributions by ratings, duration, or across any of these metrics. Perform scenario analysis and generate cash flow projections. Incorporate time series and trend analysis when necessary.
MULTI-ASSET AND DERIVATIVE ANALYTICS	Combine FactSet's strengths in the equity and fixed income spaces to power reporting and analysis on your multi-asset portfolios. Calculate notional exposures for various derivative types, adjust portfolios for optionality using options pricing models and associated Greeks, and measure the impact of currency-specific derivatives on your portfolio's characteristics, among other methods. Incorporate time series and trend analysis when necessary.
EXPOSURES	Understand exposures to unlimited category types on an absolute and benchmark-relative basis. Utilize the flexibility to group by sectors, countries, market caps, yields, durations, risk buckets, currencies, proprietary data items, or any other metric. Analyze the trend of these exposures over time or on a specific date. Drill through to ETFs and mutual funds to see the portfolio's direct and indirect exposures using FactSet's Ownership database or proprietary constituent data.
RISK EXPOSURES AND ANALYTICS	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 down to the asset level. Analyze equity portfolios using risk models from providers including Axioma, Barra, and Northfield. For multi-asset class portfolios, use FactSet's multi-asset class risk model suite to provide global asset coverage for equity, fixed income, currency, and commodity markets. Common analytics utilized include absolute and relative Volatilities, VaRs, Tail Loss, Stress Tests Results, and Factor Exposures.
ATTRIBUTION	Utilize FactSet's 10+ performance attribution models to understand how portfolio management decisions such as security selection, group allocation, and currency tilts impact performance results. Use various models depending upon your investment approach, such as equity-style, fixed income, balanced, risk-based, top down, and macro-level (fund of fund). Identify the securities and groups that contributed to or detracted from portfolio performance on an absolute or relative basis. Classify your securities according to standard or proprietary factors and perform analysis over any time period/frequency.
PERFORMANCE ANALYTICS	Utilize FactSet to generate official performance results that incorporate transactions and lot-level detail. Create governance workflows to ensure approvals are met before results may be marked as official and utilized for client reporting. Once approved, utilize FactSet to distribute results across the business to key stakeholders. Adhere to the GIPS Standards and generate compliant presentations or GIPS metrics utilizing FactSet's GIPS offering. Create an audit trail of approval processes to ensure that quality analytics are disseminated within and outside of your firm.
BENCHMARK ANALYTICS	FactSet integrates official benchmark data from all major vendors, across tens of thousands of indices (including custom vendor indices). Source official benchmark constituents and performance and utilize this information to compute portfolio-relative metrics for use in client reporting, research, and other calculations. Additionally, create custom benchmarks in FactSet such as blended benchmarks, currency-hedged benchmarks, market-neutral benchmark, and hurdle rates among others.

RETURNS- AND HOLDINGS-BASED ANALYTICS

ESG CONTENT	Utilize quantitative and qualitative ESG information from a variety of third-party providers such as MSCI, Sustainalytics, and Trucost among others, to assess portfolio and benchmark exposures. Conduct analysis across the Environmental, Social, and Governance pillars for your portfolios, peers, or potential managers; assess exposure more deeply at the sub-factor level (e.g., pollution or board diversity). Screen for business risks across your holdings and model the impact of potential trades on your exposures.
ALTERNATIVE DATA AND ANALYTICS	Find answers to complex questions with FactSet's best-in-class, fully integrated content sets. Utilize FactSet's GeoRev and RBICS Sector data sets to decompose the revenue segments of your portfolio across regions, countries, and sectors. Easily identify underlying exposures to controversial business lines or geographies. Integrate third-party content to better understand the impact of specific suppliers or customers on your portfolio holdings. Set thresholds or build portfolio construction processes around unique ideas.
REGULATORY ANALYTICS	Utilize FactSet to generate Analytics for a variety of regulatory needs. FactSet provides fund regulatory reporting solutions, data validation, and regulatory risk exposures metrics. Work with FactSet's regulatory specialists to discuss requirements and recommendations. Common regulations addressed include Solvency II, N-PORT, the SEC Liquidity Rule, PRIIPs and KIDs reporting, and KYC/AML.
FUND DATA	Compare proprietary portfolio returns to 20,000 equity and fixed income benchmarks as well as 500,000 U.S. and international mutual funds, separate accounts, and hedge funds returns streams. Examine over 90 Modern Portfolio Theory risk statistics such as beta, standard deviation, r-squared, alpha, and tracking error. Identify the style of the portfolio and measure correlations across funds. Utilize FactSet's Ownership database to conduct holdings-based analysis across equity, fixed income, and balanced funds.
PEER UNIVERSE	Analyze the peer rankings of your portfolio and the benchmark against various mutual fund, institutional, and consultant databases. The specific peer universe data available is S&P, Lipper, Morningstar, eVestment, Nelson, Investment Metrics, HFR, Mercer, and PSN.