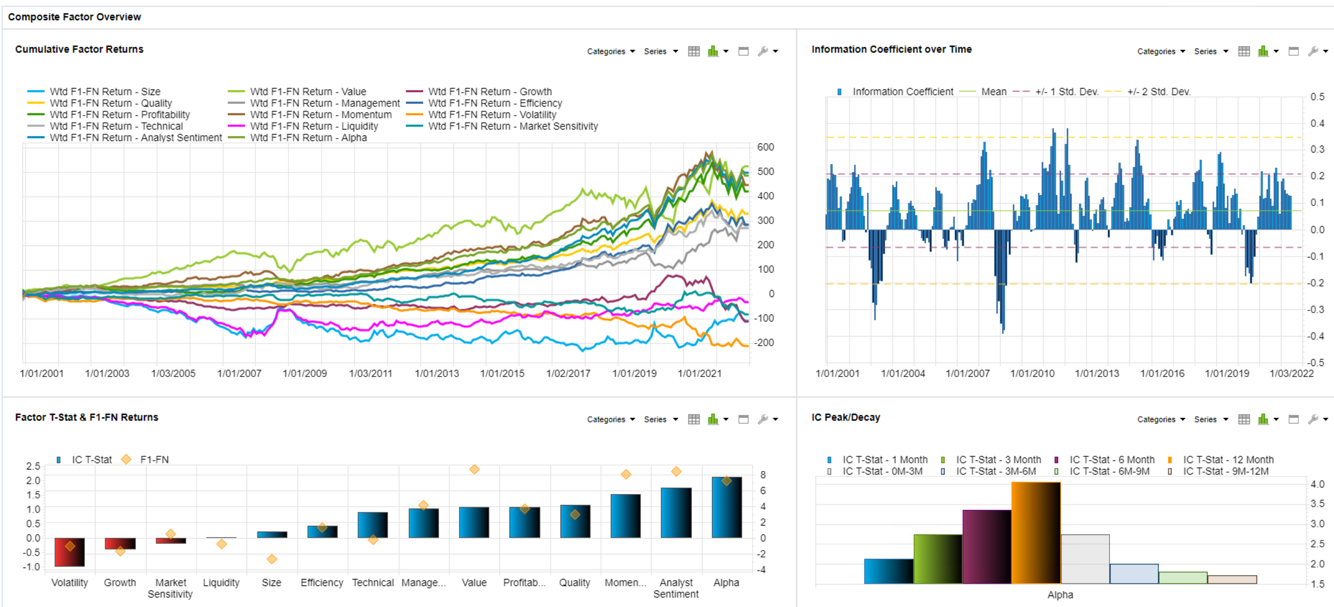
FACTSET

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.



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 datasets, 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
- 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. Leverage a library of functions to transform raw data into meaningful analytics and use this functionality across all applications.

- 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
- 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

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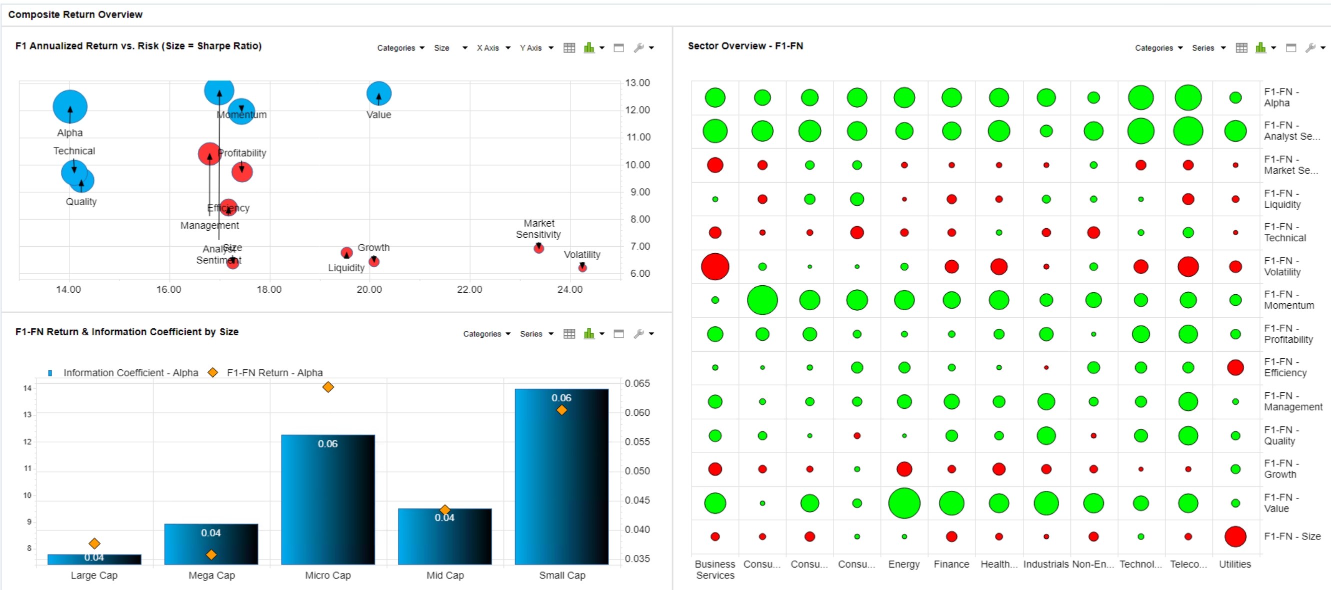

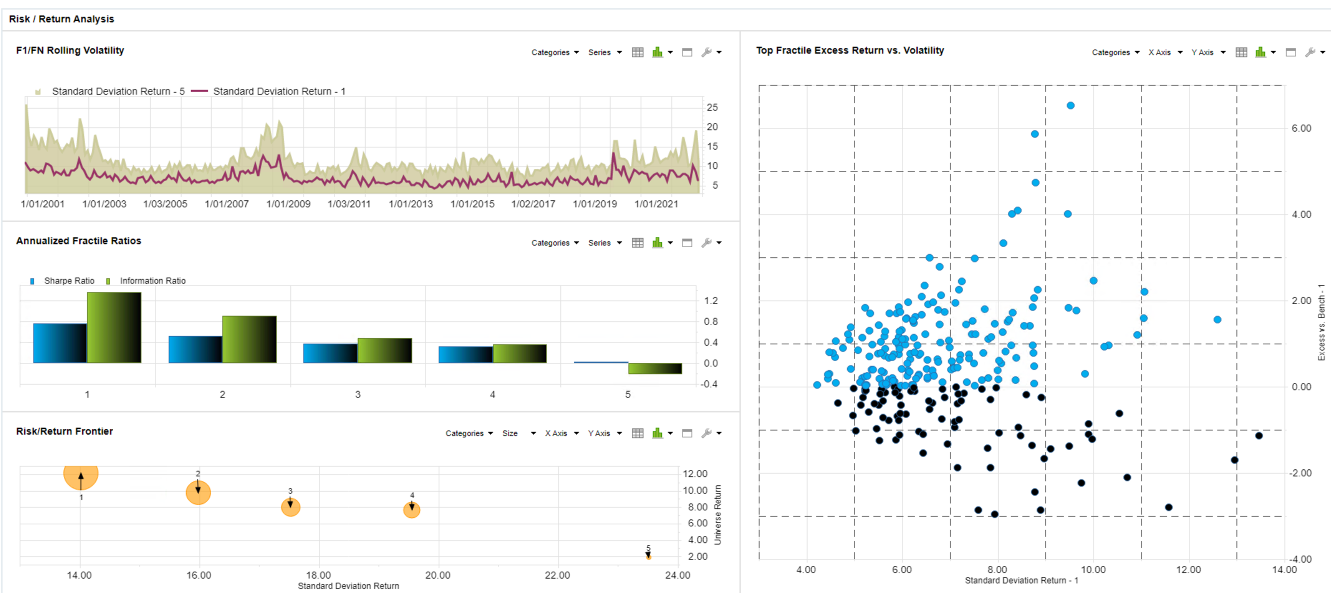

CONSTRUCT OPTIMAL PORTFOLIOS AND SIMULATE STRATEGIES THROUGH TIME

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

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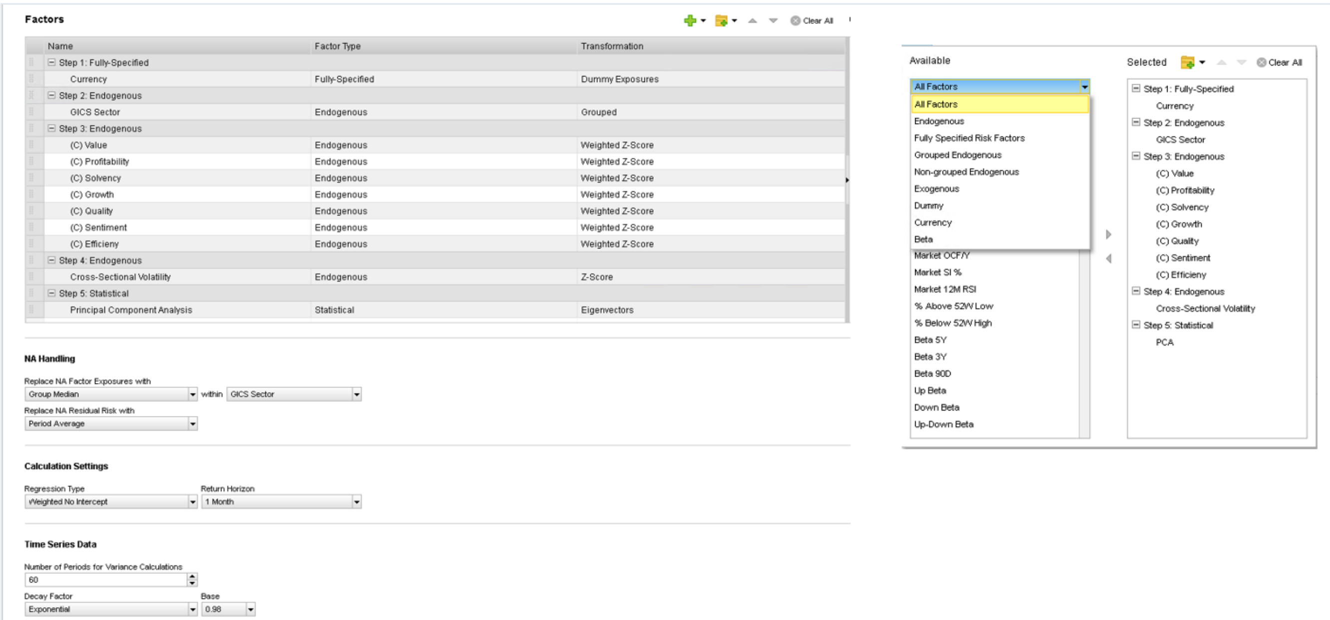

LEVERAGE CUSTOM RISK MODELS

While FactSet gives you access to various risk models that match your investment style, creating and using your own custom models adds another layer of value. Expand beyond traditional fundamentals by leveraging exogenous variables such as economic factors, automatically constructing statistical models using principal components, or building hybrid risk models combining multiple factor types. With custom models, you'll gain the ability to:

- Incorporate proprietary factors and alpha signals into custom risk models
- Leverage factor-based performance attribution to identify which investment signals are driving ex-post performance
- Measure the impact of factor shocks by applying stress tests to your custom factors
- Align your alpha model and risk model to achieve higher-quality optimizations

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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 latest quantitative research methods and explore new ideas with FactSet Programmatic Environment, a flexible open-source JupyterLab platform that provides programmatic access to industry-leading data and analytical applications. Test your ideas faster than ever before when you leverage FactSet's market-leading content within a powerful data science platform that provides you with all the tools you need to examine investment ideas, simulate strategy performance, and iterate on ideas at record speed.

About FactSet: FactSet is a leading provider of financial information and analytic applications to investment professionals around the globe. To learn more about FactSet's Quantitative Portfolio Management, contact sales@factset.com or visit www.factset.com. Copyright © 2023 FactSet Research Systems Inc. All rights reserved. #21860/0123/FSM428