FactSet Portfolio Optimizer

Construct optimal, multi-asset class portfolios according to custom investment objectives while simultaneously adhering to specified constraints and costs.
TARGET UNIQUE, CUSTOM OBJECTIVES

Build the most ideal asset distribution model with a broad range of unique objectives. Leverage traditional objectives to maximize factors such as expected return, minimize costs like financial risk, or introduce objectives including Sharpe Ratio, Stable Tail-Adjusted Return Ratio (STARR), or Diversification Ratio.

BENEFIT FROM SEAMLESS FACTSET INTEGRATION

Gain complete flexibility through the integration between FactSet’s multi-asset class Portfolio Analysis engine and FPO. Perform sophisticated analysis directly in Portfolio Analysis rather than within a standalone application. Use the Portfolio Optimizer API to conduct fully customizable quantitative research. Design and automate production processes in the FactSet Quantitative Research Environment (FactSet’s secure, hosted, Jupyter Lab environment) or any environment of your choosing.

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 Portfolio Optimizer, contact sales@factset.com or visit www.factset.com. Copyright © 2021 FactSet Research Systems Inc. All rights reserved. #15673/0321/FSM403