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Quant Insight Brings Macro Factor Equity Risk to the Global Investment Community via FactSet

Macro Factor Equity Risk Modelling (MFERM) is now accessible through FactSet's Portfolio Analytics, embedding macro risk measurement directly into workflows

Quant Insight logo

Factset logo

LONDON, UNITED KINGDOM, August 5, 2026 /EINPresswire.com/ -- Quant Insight's Macro Factor Equity Risk Model (MFERM) is now accessible through FactSet's Portfolio Analytics platform, embedding daily macro risk measurement directly into the workflows investment professionals already use.

Quant Insight (Qi), a specialist in macro factor analytics, and FactSet , a leading global data and AI solutions provider to the financial markets, today announced an integration in which FactSet will incorporate Quant Insight's Macro Factor Equity Risk Model (MFERM) into its multi-asset class portfolio analytics platform and provide global distribution to its client base.

The collaboration makes MFERM's macro risk analytics available inside the research, attribution and holdings workflows FactSet clients rely on every day — placing macro exposure measurement alongside the style and sector metrics investment teams already track.

Measuring the macro risk existing tools miss:
Bottom-up equity portfolios carry substantial macro exposure that traditional style-factor models were not built to isolate. MFERM addresses this directly. Rather than estimating factor

returns from known security exposures, the model starts from observed macro factor returns — growth, rates, credit, inflation, FX, commodities and risk aversion — and estimates each security's exposure to them.

Its headline output, the Macro Share of Risk (MSR), expresses how much of a stock's, sector's or portfolio's forecast risk is driven by the macro environment versus factors specific to the entity itself. The result is a set of macro exposures designed to be economically intuitive, statistically robust and directly actionable.

> “FactSet's goal is to give investment professionals the most complete picture of risk and opportunity available by integrating Quant Insight's macro factor analytics into our Portfolio Analytics.”
>
> *Alec Mendes, SVP, at FactSet.*

MFERM is positioned as a complement to widely used traditional style and industry factor models, not a replacement: where style models identify the tilt, MFERM measures how much of that risk is macro in origin.

Global scale, daily updates:
MFERM covers more than 16,000 instruments globally - single-name equities, ETFs, sector indices and broad benchmarks across the US, Europe and APAC - with exposures and risk forecasts updated daily. Data is sourced from leading providers and exchanges, alongside Quant Insight's proprietary series such as daily GDP Nowcasts.

With this, FactSet clients can access MFERM outputs within their existing FactSet environment. Direct integration also remains available via API feeds, interactive interfaces and daily data delivery, with custom reporting for risk committees.

Executive commentary:
“Fundamental investors have never lacked insight into their companies. What they've lacked is a systematic measure of the environment those companies operate in. This collaboration puts that measure into the workflows thousands of investment teams use every day.” – Mahmood Noorani, CEO, Quant Insight

“FactSet's goal is to give investment professionals the most complete picture of risk and opportunity available. Integrating Quant Insight's macro factor analytics into our Portfolio Analytics platform is a direct expression of that commitment. It bridges the gap between bottom-up portfolio construction and the macro forces that increasingly drive investment outcomes, all within the trusted analytics platform our clients already use.” - said Alec Mendes, SVP, Senior Director, Multi-Asset Class Analytics Products at FactSet.

Availability:
MFERM is available to FactSet clients now. Clients interested in a sample analysis on a live portfolio can contact their FactSet representative.

About Quant Insight:
Quant Insight (Qi) is a macro analytics firm that helps investment professionals measure and manage the macro factor risk embedded in equity portfolios. Its Macro Factor Equity Risk Model (MFERM) covers more than 16,000 instruments globally with daily updates, making macro exposure visible, measurable and actionable alongside the style and sector tools clients already use. Quant Insight is headquartered in London.

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About FactSet:
FactSet supercharges financial intelligence, offering enterprise data and information solutions that help our clients maximize their potential. Our digital platform seamlessly integrates proprietary data, third-party sources, and flexible technology to deliver tailored solutions across the buy side, sell side, wealth, and corporate sectors. With over 47 years of expertise, we leverage advanced data connectivity, AI, and next-generation tools to streamline workflows and enable smarter decision-making. As an S&P 500 company serving more than 9,100 global clients and over 247,000 individual users, we are dedicated to innovation and long-term client success.

Learn more at www.factset.com and www.quant-insight.com

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