

FactSet:

Beginner's Guide to Equity Screening and Charting

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Created December 2020; Updated March 2023 by Alex Bowers '25

The Equity Screen

Universal Screening

- Select the 'Screening' tab on the top (it is next to the 'Filings' tab).
- Then select 'Starter Screen'.
- This tab will be pretty empty when you first open it up.
- Under 'Select Criteria', click on the folder with a magnifying glass icon to pull up search criteria.

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• Once you have selected this icon you will see two options to search by. Qualitative and Quantitative. As an example of what can be found, I clicked on the Quantitative tab and then clicked in the search bar and type EV. This pulls up all EV function criteria that can be applied to your search.

		Browse for Criteria	
Qualitative	Quantitative		
ev	\otimes		
All Data It	ems (99)	Enterprise Value to EBITDA	FactSet Global
FactSet G	lobal (12)	Enterprise Value to Sales	FactSet Global
FactSet C	orporate Actions (16)	Distribution Amount (Relative Event Date)	FactSet Corporate
> Financial	8)	Enterprise Value to EBITDA	FactSet Fundament
FactSet E	stimates (52)	Enterprise Value to EBIT	FactSet Global
> Benchmar	k (6)	Distribution Amount	FactSet Corporate
> ESG & Act	ivism (4)	Enterprise Value to EBITDA	FactSet Market Agg
Functions	(1)	Factset SFDR - GHG emissions / Enterprise v	FactSet General &
> Custom F	ormulas	Factset SFDR - Enterprise value from FactSe	FactSet General &
		Enterprise Value to Free Cash Flow	FactSet Market Agg

- Overview of the Qualitative section
 - Index Limit to all the companies currently found in a specific index, i.e. S&P 500, S&P Small Cap, Dow Jones Industrials, Exchange Indices, etc...
 - Industry Limit to database-specific Sectors and Industries as well as NAICS and SIC codes.
 - **Geography** Limit by a geographic area, such as country or state.
 - **Exchange** Limit to all companies on a specific trading exchange.
 - Security Limit by security type, Common Stock, Preferred Stock, Mutual Funds, IPO's, etc,
 - Database Limit to companies covered by a specific database, such as Compustat, or listed in a stored portfolio.
 - Identifier, Broker, and Linked Screen These require a more advanced knowledge of FactSet, you must know exactly what you're looking for.

• Seen below is a practice screen with parameters added. The red circle represents the button for downloading data into excel. The blue circle is the button for printing your current screen. The green circle is the button to make your screenings go full screen.

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SELECT	T CRITERIA						
dd Criteria	e.g. Industrials, North Americ	a, Market Value		الم 🖉 🔊	🕶 🖌 Modify	📑 Add New	Criteria Options
Ref Inc/Ex	Exc Criteria		Category	Formula	Passed		Exclude Inactive Securities
L1 Inclu	ude - AVG1(FF_SALES)	ANN_R,0))	Formulas	AVG1(FF_SALES(ANN_R,0))		162,671	Exclude Secondary Listing:
L2 Inclu	ude - MEDIAN1(FE_ES	IMATE(EPS_LTG,MEAN,ANNUAL_ROLL,1,NOV	,")) Formulas	MEDIAN1(FE_ESTIMATE(EPS_LTG,MEAN,ANNUAL_ROLL,1,NOW,")))	162,671	Exclude Non-Equity Security
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L5 Inclu	lude 👻 United States (Ger	graphy)	North America > United States	PUBLIC:F_COUNTRY="UNITED STATES"		40,509	
6 Inclu	lude 👻 Stock (Security)		Stark > Stark	Formula not available		110 103	
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Company/Security

- First, click on the 'Company/Security' tab.
- This tab has an enormous amount of data within it, so most of what you need on a company can be found here.
- Overviews Tab

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Learning Portal 1	foday's Top N	iews Markets Quol	tes Charting Eco	nomics Industry Corr	pany/Security -	× Filings Scree	ning Portfo	lio Analysis	Ownersh	ip 📀					
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REPORTS	$\langle \rangle$	American Expres	ss Company (AX	P) \$156.52 Next	Rpt Date: 21 Apr '23	Key Statistics	FactSet	Fundamental	s / FactSet E	stimates					
Overviews	~	SIGNALS										Pos	itive Indicator 📕 Ne	agative Indicator Sho	// Most Relevant 👻 🚊
Snapshot															
Entity Structure	_	News Indicators			High Exposure to S	upply Chain Risk									
Event Calendar		American Express:	A Giant With 70% Gro	wth, Record-Breaking		ican Express Co. was	highly expose	d to supply							
Comps		Moments, And Stro	ing Upside Potential, D	espite Recent Trading D	chain risk.										
Supply Chain		Source: Bitvore		3/15/2023	Source: CID			Today							
Branch Footprint															
Capital Structure		Business Descrip	tion		Industry Metrics						Key Statistics	1			
RBICS Rev		American Express C	o. engages in the prov	ision of charge and credit card		Dec '22 Mar '23	E Jun '23E	Sep '2	Dec '2	Dec '2	52 Week Range	\$130.65 - 194.35			
GeoRev				rates through the following	Efficiency Ratio	77.7 74			75.3	74.7	Avg Daily Vol (3 Mo)	3,457,137.3			
Reference			ervices (ICS), Global M), Commercial Services (CS), lerchant and Network	Return on Tan	41.5 39			36.7	39.4	Basic Shares (M) Market Cap (B)	744.2			
ESG	NEW			r. The USCS segment issues	Tier 1 Capital Tier 1 Commo	- 11			11.7	11.7 11.0	Dividend Yield	1.5%			
Coronavirus				a to U.S consumers. The CS mall business cards More	Card Billings (-	First Trading Date	21 Jan '72			
		organism since propr	includy corporate and a								FD Shares Out (M) FD Mkt Cap (B)	750.4			
Charts	<										EV (B)	128.1			
News, Research, and Fi	lings 🛛 🗶										WACC	9.3%			
Prices	1	Corporate Inform	ation		Business Segm	ents			Busin	iess 👻 🗼	Float	99.9% 85.4%			
		50th floor 200 Vesey	Street	Stephen J. Squeri, MBA		Tot Rev	% of Tot	Op Inc	Assets	Cap Ex	Top 10 Inst Hidrs	44.8%			
Ownership	<	New York, New York United States	10285-1000	\$25,513,922 Jeffrey C. Campbell.	United States Co		45	5,400	94,000		Broker Contributors Avg Rating	28 Overweight (1.67)			
Financials	 	United States		MBA, CPA	Commercial Serv International Care		26	2,880	51,000 37,000		Target Price	\$185.18			
Estimates	<	+1,212,640,2000	# Employee	S13,353,632 Bavi Radbakrishnan	Global Merchant		12	2,954	20.000		LT Growth Rate	11.5%			
Credit Analysis	<	http://www.american	exp 77,300	-											
Transactions	<														
Activism, Management,	and I														
section, management,		EPS			Performance										
				1	Performance							1			
			Dec '21 Dec '22	Dec '23E Dec '24E		S&P 500					\$156.5	2 (2 578)			
	_	Q1 (Mar) Q2 (Jun)	2.74 2.73 2.80 2.57	2.69 3.07 2.80 3.13		541 500			min		200	(~2.0276)			
		Q3 (Sep)	2.00 2.57	2.88 3.27				M	m	m	150 YTD Chg	5.94%			
		Q4 (Dec)	2.18 2.07	2.79 3.19		man	-	200		- 201	3 Month Chg 100 52 Week Cho	7.94%			
		Fiscal Year	10.02 9.85	11.17 12.66		and the second	1 M				100 52 Week Chg 52 Week Beta	-17.93% 0.12			
		P/E (x)	16.3 15.0	14.0 12.4			1.1				on recen Deta	0.12			
		CY Ending Cal. Year	Dec '21 Dec '22 10.02 9.85	Dec '23E Dec '24E 11.17 12.66							50				
		P/E (x)	16.3 15.0	14.0 12.4			4				68				
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- Snapshot, Comps, Capital Structure, and ESG are the functions you will likely use most in the overviews tab.
 - Snapshot Key statistics, business description, and performance charted against the benchmark will give you a fairly quick and concise view of the company to decide if you want to move forward.
 - Comps the comps button in FactSet is extremely useful. It will give you the average and median of comparable companies. It also provides the list of comps that were used to arrive at the average and median. Additionally, the ADD COMPS button at the top allows you to add in more comps.
 - Capital Structure This button allows you to quickly see Equity Capitalization, Debt Capitalization, and EV (Enterprise Valuation).
 - ESG Not every company has ESG data available, but if you are looking for potential issues with their ESG structure and they have one it can be found here.
 ESG stands for Environmental, Social, and Corporate Governance.
- Charts
 - Two types of charts: price and valuation. These charts are not as useful as those in the 'Charting' tab.
 - A beneficial function of these charts is in 'Price'. You can add events with the Events button such as earnings or dividends.

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AXP-US	~Q	+ Series ✓ Compare ✓ Q	Events 👌 🕁 🖉 👻 🕹	- t C.O
REPORTS	< >	American Express Company (AXP-US) \$ 156.52 C -4.21 (-2.62%)7:00:00 PM USD	Dividends	021 - Mar 17, 2023 , Daily
Overviews Snapshot Entity Structure Event Calendar Comps Supply Chain Branch Footprint	~	Price (\$) 0: 164.47 H: 186.00 L: 163.28 C: 165.54 Volume (\$) + X 1942595	Undends Splits Street-Account High Impact News (Nets) Low	-195.00
Capital Structure RBICS Rev GeoRev Reference ESG	NEW			185.00
Coronavirus Charts	~		l l l l l l l l l l l l l l l l l l l	180.00
Price Valuation				175.00

- News, Research, and Filings
 - This tab has more news than you need, so you should have an idea of what you're looking for beforehand.
 - Press releases, Earnings, Filings, and Investment Research are in general good places to start.
- Prices
 - This gives you overviews about the stock price overtime.
- Ownership
 - Ownership Summary gives you a quick overview of the breakdown in ownership and recent position changes.
 - Ownership Activity tells you the top 10 buys and sells as well as the top 10 new buys and sells.
 - Holder Type Analysis displays %OS Over Time; top institutional, mutual fund, and insider types.

- Financials
 - \circ $\;$ This entire tab is important when looking at the health of a company.
- Estimates
 - All Estimates This tab will give you the number of analysts that worked on the estimates, what their long-term growth rate is, and the target price. This is a good place to start when working on your DCF to understand the general consensus.
- Credit Analysis, Transactions, and Activism, Management, and Governance
 - \circ $\;$ All good tabs to look through, not important to dive into in depth.

Charting

Comparisons

- This will take time to get used to, play around with it.
 - Comparisons are good, start there. Usually the S&P 500 is a good place to start.
 - To do this enter the charting tab and under 'Plot Options' click on the magnifying glass → S&P → S&P US → Industry Group → S&P 500. On your journey to overlaying this you will see many other options. Feel free to use any comparison and see how it looks. You won't break FactSet.

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- Ser Kentifer Lookup A., / / / V	Plot 2: Absolute + M Series 1: Volume + C	SPEC + See Smallage sunceal Bonds + spESkereign Bonds +	M M m

Series

- Series are other things that can be added.
 - To do this click on the plus button with series next to it. To know what you want you will have to experiment and decide whether you are doing technical analysis or not. Certain types of technical analysis are programmed in and can be found in the <u>Technical Indicators</u> (the blue circle) tab under the series. The green circle is additional types of series that can be added.

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CHARTS 《	
PLOT OPTIONS	
Compare	
SP637-SPX	
Plots + Plot	
Plot 1: Auto Index 🕶	
Series 1: Price	
Plot 2: Absolute 🕶	
Series 1: Volume	