



Alpha generation support for an investment product focused on emerging markets

Client

Asset management team of a Switzerland-based private bank.

Opportunity

The client wanted to launch an investment certificate (structured product) on Latin American equities and wanted a research partner with rich expertise of covering the region. The client sought an end-to-end research solution so that the onshore team could focus on product marketing and client acquisition activities.

75

Stocks across 8 sectors and 6 Latin American economies

400+

Research publications produced and delivered annually

>80%

Recommendations achieved the target price

100%

Adherence to SLAs in a start-to-finish engagement model

Value Delivered

1

End-to-end solution with minimal time invested by onshore team after the planning phase.

2

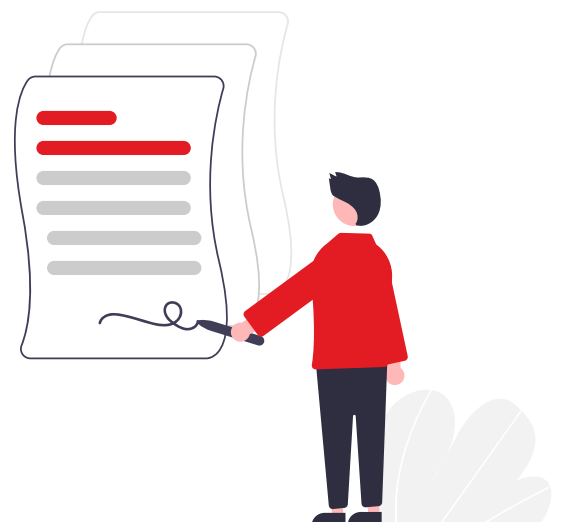
Consistently generated excess return over the benchmark MSCI EM Latam Index in the volatile Latin American markets.

3

Delivered value-added products such as sector and economy chart books and regular CIO communique such as monthly strategy letters and outlook reports.

Solution

- Constructed a customized, proprietary top-down stock screener blending various fundamental factors, technical factors, sector allocation, geographical diversification and ESG criteria to create an initial list of 250 stocks.
- Monitored the end-industries and economies diligently to create a final portfolio of 75 stocks that were in most resonance with product's end-objective and investment philosophy.
- Prepared detailed initiation reports and financial models on all 75 stocks from scratch across industries within 6 months of commencement.
- Continuously monitored the stocks, related economies & industries, and produced periodicals such as quarterly result updates, event updates, and geopolitical and macroeconomic alerts.
- Prepared quarterly performance trackers, compared the return against benchmark index and identified key winners/laggards to recommended churn ideas, thereby aiding alpha generation.



To know more about our Investment Research Services write to us on investmentresearch@sganalytics.com or contact us on **+1 315 503 4760**