

Quantitative Services

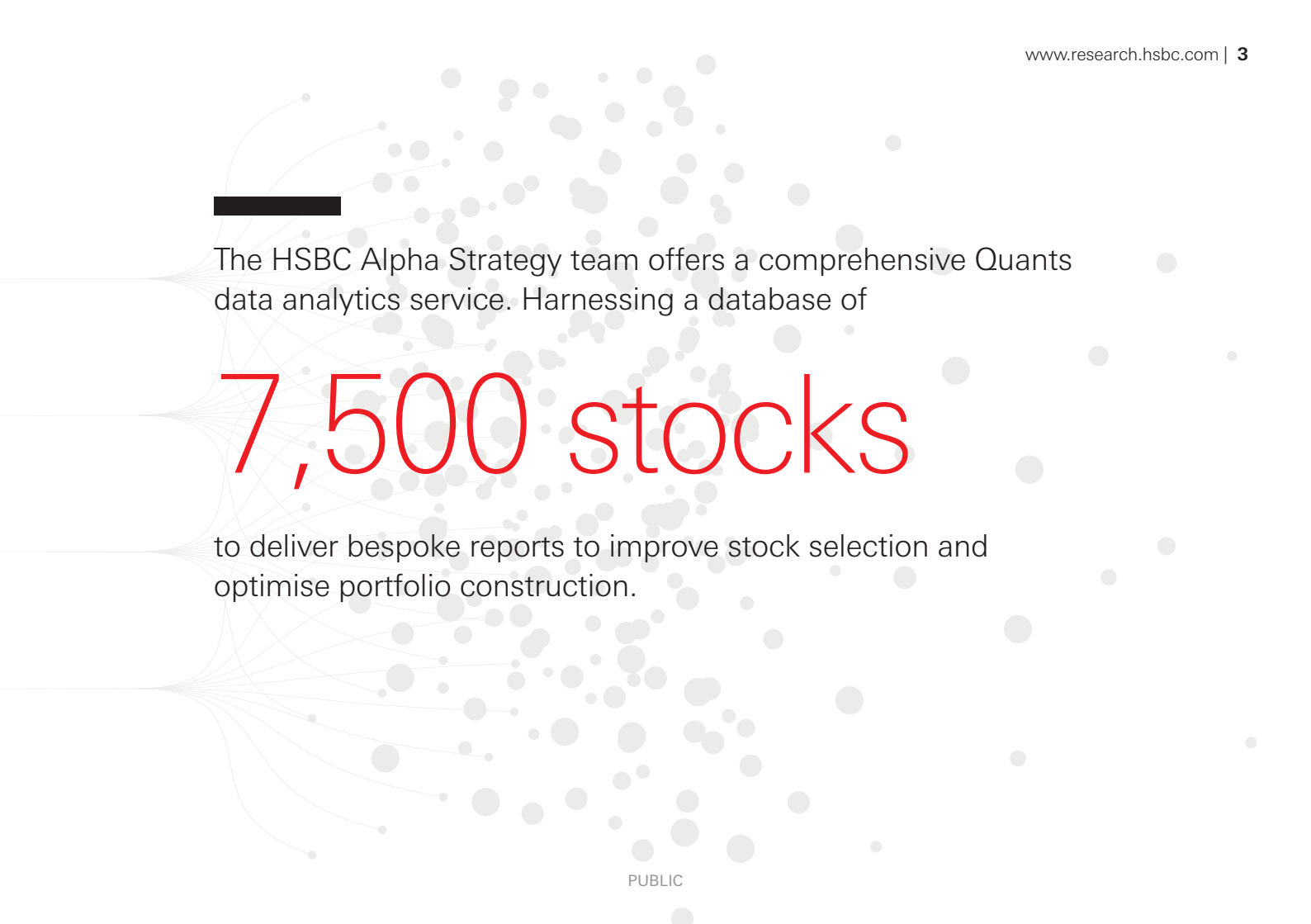


HSBC
Global Research



Rigorous and independent



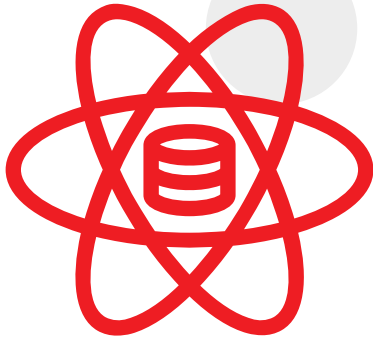


The HSBC Alpha Strategy team offers a comprehensive Quants data analytics service. Harnessing a database of

7,500 stocks

to deliver bespoke reports to improve stock selection and optimise portfolio construction.

Our quantitative services



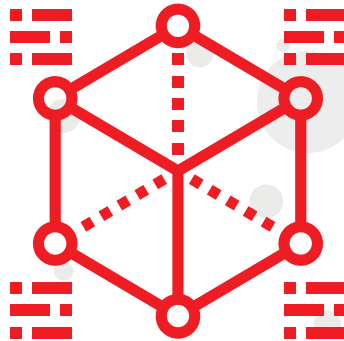
Harnessing data

- ◆ Flexibility
- ◆ Stock analysis
- ◆ Portfolio analysis
- ◆ Special reports



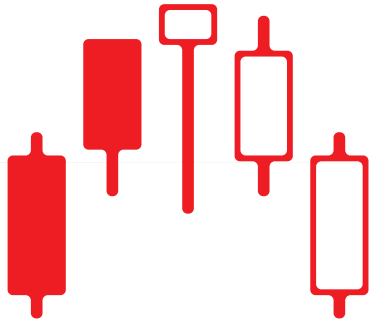
Flexibility

- ◆ Macro factors
- ◆ Styles
- ◆ Rankings
- ◆ Idea generator



Analytical Power

- ◆ Consensus Data
- ◆ Our algorithms
- ◆ Your criteria
- ◆ Proprietary output
- ◆ Regular updates



Stock Analysis

- ◆ Style & Alpha Models
- ◆ Macro Sensitivities

Portfolio Analysis

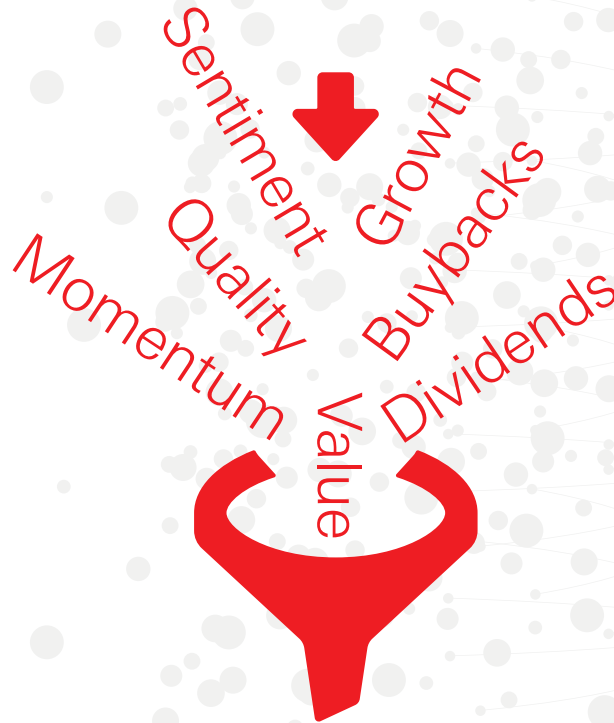
- ◆ Style Allocation
- ◆ Macro Factors



Interactive Tools

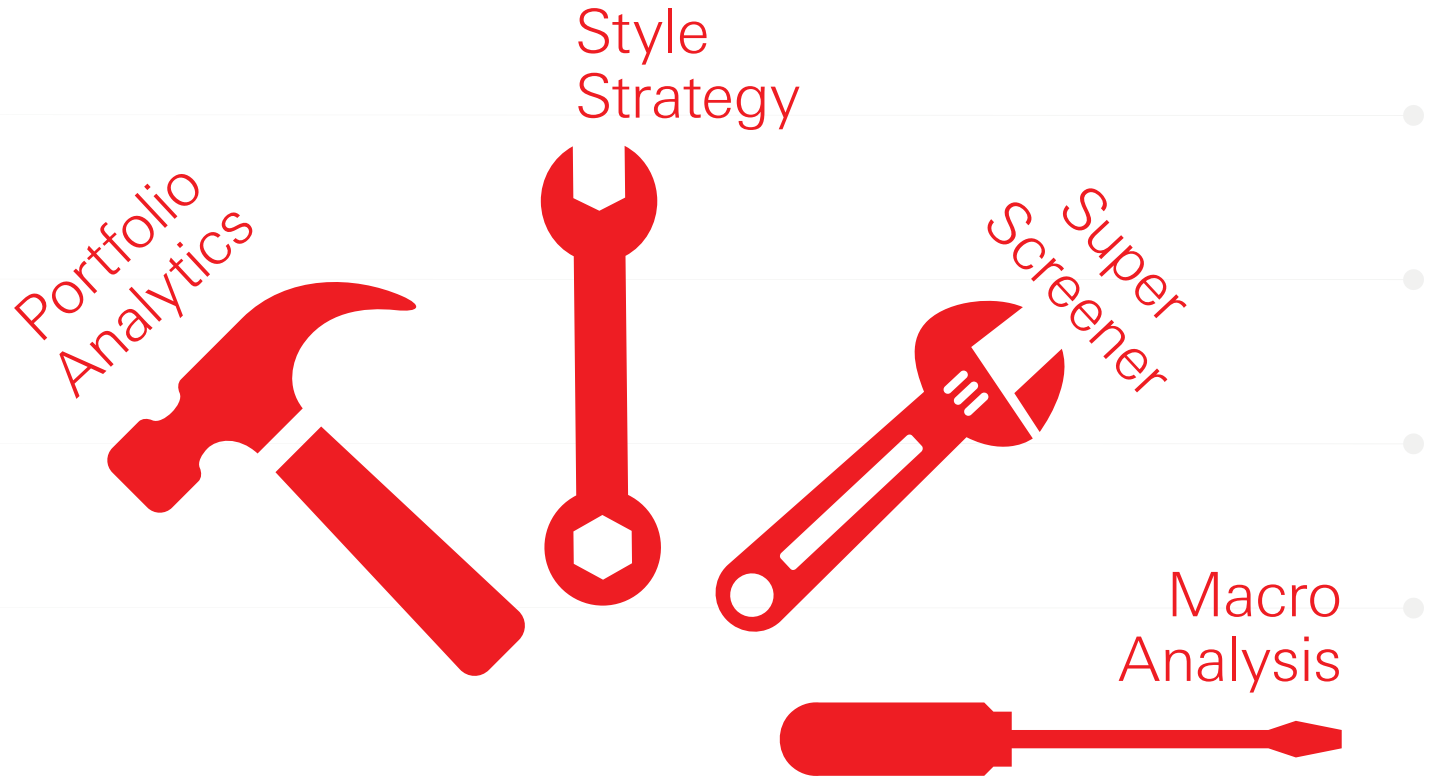
- ◆ Build your Model
- ◆ Sector Ranking

Tools and models



Generating 14 monthly Style and Alpha Models ...

....and our Advanced Tools including



User-friendly quants



- ◆ Choose entire suite of models or a selection
- ◆ Monthly updates
- ◆ Option to have an analyst call to discuss results
- ◆ Modular pricing with volume discount

The Toolkit

Equity Style Models

	Description
◆ Equity Stylizer	Displays decile-ranks of all c.7500 stocks in all models at one glance
◆ Value	Screens for attractive value stocks combining various factors on a risk-adjusted basis
◆ Momentum	Combines various price-/sentiment and fundamental-related momentum factors
◆ Value/Momentum	Combines of 67% Value and 33% Momentum screens
◆ (Non-cyclical) Growth	Identifies growth stocks with above-average growth visibility and rising growth momentum with attractive valuations
◆ Dividend	Screens for High Yield stocks that score well for predictability, growth & quality
◆ Buyback	Identifies stocks that are already subject to sustainable buybacks, and achieve high buyback yield
◆ Contrarian	Screens for out-of-favour stocks that could be rediscovered
◆ Quality	Combines high margin/profitability, free cash flow generation, low gearing and below-average balance sheet risk
◆ Earnings Predictability	Aims to identify stocks with high certainty of predicted earnings
◆ LT2	Generates alpha with very strict limitation on stock turnover (rebalancing)
◆ Short	Identifies potential "SHORTS" by combining high valuation, low/negative momentum, low quality, low/negative growth
◆ StatisticalBull	Stocks best suited to high conviction bullish market view
◆ StatisticalBear	Stocks best suited to high conviction bearish market view
◆ Universal Alpha	Combines sector-based and region-based alpha sources into a single model

Advanced Tools

	Description
◆ Macro Sensitivity Analyser	Analyses the sensitivities of stock/sectors/countries to change in macro factors
◆ Portfolio Analytics Tool	Comprehensive portfolio analysis of investment style exposure
◆ SuperScreener	Flexible, interactive Tool to construct customized portfolios and stock screens
◆ Style Strategy Tool	INPUT the preferred styles - OUTPUT sector rankings

Meet the team

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For more information on our services and tools please contact our Research Direct team:
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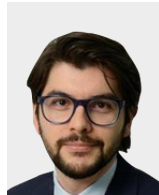
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