CASE STUDY: ASSET MANAGER

Innovative product creation drives client acquisition

OPPORTUNITY

The head of a Delta One Trading Desk for one of America's largest financial services companies was looking for a quantitative solution (optimization tool and factor risk model) to use when buy-side institutions purchase a swap contract (in the form of a hedge basket of stocks) from a sell side bank for risk hedging in the form of a hedge basket of stocks.

SOLUTION

They sought our help to construct custom factor models to incorporate factor strategies into their portfolios. We offered MSCI Barra Factor Models to help them deliver the quality in-depth content.

OUTCOME

The client was able to differentiate and compete for hedge basket business by delivering custom, short-term hedging solutions for their clients, to help them power better investment decisions.

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Powering better investment decisions.

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