

Quant insight Equity Baskets

July 2023

Current baskets

Qi baskets are available via Goldman Sachs. Standard baskets are listed below. Bespoke baskets can also be created. Bloomberg tickers for all these baskets are available.

Region	Basket Name	GS Ticker	Description
Americas	CDX HY Credit Spread L/S Pair- Long Leg	GSMBHLYL	The CDX HY Credit Spread L/S Net Zero Tracker is a net zero long / short basket of highly liquid US stocks, designed to track CDX HY credit spreads and deliver positive returns in the scenario credit spreads move higher.
Americas	CDX HY Credit Spread L/S Pair- Short Leg	GSMBHYSL	GSMBHYSL is the corresponding short leg of the CDX HY Credit Spread L/S pair.
Americas	CDX HY Credit Spread- Short Only	GSMBUHYS	The CDX HY Credit Spread Tracker is a short only basket of highly liquid US stocks, designed to track CDX HY credit spreads and deliver positive returns in the scenario credit spreads move higher.
Americas	USDCNH L/S Pair- Long Leg	GSMBCFXL	The USDCNH L/S Net Zero Tracker is a net zero long / short basket of highly liquid US stocks, designed to track USDCNH and deliver positive returns in the scenario the cross moves higher. GSMBCFXL is the long leg.
Americas	USDCNH L/S Pair- Short Leg	GSMBCFXS	GSMBCFXS is the corresponding short leg of the USDCNH L/S pair.
Americas	US 5yr Inflation Expectations- Long only	GSMBUT5L	The US 5yr Inflation Expectations Tracker is a long only basket of highly liquid US stocks, designed to track US 5yr inflation expectations and deliver positive returns in the scenario expectations move higher.
Asia	China Alpha- Long Only	GSMBCHAL	The Qi China Alpha basket is a long basket of China stocks, designed to outperform the CSI300 Index.
Europe	EURUSD L/S Pair- Long leg	GSMBEFXL	The EURUSD L/S Net Zero Tracker is a net zero long / short basket of European stocks denominated in EUR, designed to track EURUSD and deliver positive returns in the scenario the fx cross moves higher.
Europe	EURUSD L/S Pair- Short Leg	GSMBEFXS	GSMBEFXS is the corresponding short leg of the EURUSD L/S pair.

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