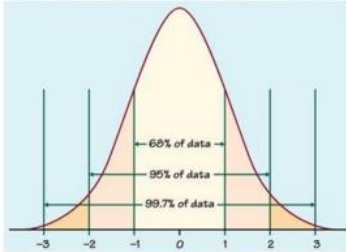




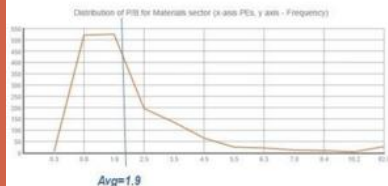
### Z - rank or Z-score explained



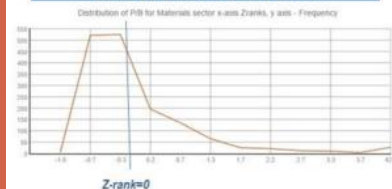
Z rank is a measure of a distance of variable from the mean in standard deviation terms

Black swans are measurements that are away from the mean by multiple standard deviations

### P/B Distribution for Materials Sector (2012-2018)



### Same as above in z-rank terms



## Momentum and Fundamentals Quant Picks

**Top Short Global Bond Picks Any FX**

**Top Long Global Bond Picks Any FX**

**Top Momentum Stocks Shorts Across All Countries**

**Top Momentum Stocks Longs Across All Countries**

**Top Quantamental Picks**

**(Worst Quality, Growth and Value) - Shorts**

**Top Quantamental Picks**

**(Best Quality, Growth and Value) - Longs**

**Top 5 Commodities Shorts Based on Momentum**

**Top 5 Commodities Longs Based on Momentum**

**Top 20 Funds Shorts Based on Momentum**

**Top 20 Funds Longs Based on Momentum**

**Top 20 Index Shorts Based on Momentum**

**Top 20 Index Longs Based on Momentum**

## Quant Strategy Report

is useful to portfolio managers and analytics professionals to get to know our strategic ideas in quant space, get a sense of which equities, indexes, funds, bonds and commodities trade based on momentum. Our z-ranking model for equities is quite useful to see the under/over valued instruments. Visit our website for more. **Subscribe Now!**

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