

Stock Ranks

↔ ⤵ Hide Settings Change Settings

As of	7/16/2020	Tickers	
Ranking Method	Percentile NAs Negative	Columns	Include Composite & Factor Ranks
Universe	Prussell 1000	Include Company Names	No
Transaction Type	Long	PIT Method - Prelim	Exclude

Color Coded Rank Ranges 100-80 80-60 60-40 40-20 20-0 NA

1 - 100 of 997 << < > >>

Core: Value - Copy Pb with industry - rank data as of 07/16/20

1	TICKER	3M 1Y	11	Y	100% Stock Rank													
					100% Based on Earnings				0% Based on Sales				0% Based on Free Cash Flow				0% Based on Assets	
					P/E (TTM)	Forward Earnings Yield	EBITDA / EV	Pr2SalesTTM	EV to Sales	Forward Price to Sales	Gross Profit to EV	Free Cash Flow to Price	Unlevered Free Cash Flow to EV	Pr2BookQ	Pr2Tar			
1	EQH	3M 1Y	11	Y	99.90	99.90	95.35	99.30	99.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
2	AMP	3M 1Y	11	Y	99.80	99.80	97.37	95.49	99.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
3	UNM	3M 1Y	11	Y	99.70	99.70	93.02	99.90	98.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
4	RDN	3M 1Y	11	Y	99.60	99.60	88.37	97.69	98.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
5	DISCA	3M 1Y	11	Y	99.50	99.50	93.33	97.89	94.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
6	EWBC	3M 1Y	11	Y	99.40	99.40	89.19	94.68	99.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
7	JCOM	3M 1Y	11	Y	99.30	99.30	95.24	97.19	93.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
8	VST	3M 1Y	11	Y	99.20	99.20	92.86	94.38	95.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
9	MTZ	3M 1Y	11	Y	99.10	99.10	90.00	96.09	95.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
10	NRG	3M 1Y	11	Y	99.00	99.00	97.62	97.59	89.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
11	CTL	3M 1Y	11	Y	98.90	98.90	85.71	97.29	96.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00		

BAP is not even in the top 100 -> it is 152



UNIVERSES > 0-BASIC USING P123 RANKINGS

R1000 P123 Value

← □ About Rules

> Reference Clear Rules

Rules

✎ Add Free Form Rule

Stocks that pass these rules will be included in the universe.

- ✕ // Earnings
- ✕ and setvar(@Rk1, frank("PEExclXorTTM", #industry, #asc))
- ✕ and setvar(@Rk2, frank("CurFYEPSmean / Price", #all, #desc)) // Forward Earnings Yield
- ✕ and setvar(@Rk3, frank("OpIncBDeprTTM / EV", #all, #desc)) // EBITDA / EV
- ✕ and setvar(@Earnings, frank("avg(0.25*@rk1, 0.35*@rk2, 0.40*@rk3)", #all, #desc))
- ✕ and forder("@Earnings") <=10
- ✕ and // Sales
- ✕ and // Free Cash Flow
- ✕ and // Assets

↔ SCREEN RESULTS

Rank data as of 07/16/20

	Ticker	▲	Name	◆	Last	◆	MktCap	◆	PeriodDateQ	◆	SectorCode	◆	IndCode
1	AMP	3M 1Y	Ameriprise Financial Inc		152.89		18,703.78		2020-03-31		FINANCIAL		INVESTSVCE
2	BAP	3M 1Y	Credicorp Ltd		128.82		10,228.94		2020-03-31		FINANCIAL		BANKSINTL
3	CTL	3M 1Y	CenturyLink Inc		9.93		10,900.27		2020-03-31		TELECOM		TELECOMWI
4	DISCA	3M 1Y	Discovery Inc		22.02		11,274.24		2020-03-31		CONSUMERSVCE		MEDIAPUB
5	EQH	3M 1Y	Equitable Holdings Inc		20.47		9,223.47		2020-03-31		FINANCIAL		INSURANCE
6	JCOM	3M 1Y	j2 Global Inc		55.48		2,613.85		2020-03-31		TECH		INTERNET
7	MTZ	3M 1Y	MasTec Inc.		40.56		2,989.40		2020-03-31		INDUSTRIAL		FACIL
8	RDN	3M 1Y	Radian Group Inc.		14.30		2,722.53		2020-03-31		FINANCIAL		INSURANCE
9	UNM	3M 1Y	Unum Group		17.58		3,574.46		2020-03-31		FINANCIAL		INSURANCE
10	XRX	3M 1Y	Xerox Holdings Corp		17.33		3,688.36		2020-03-31		TECH		COMPUTER