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investors
achieve more
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outcomes. Factor
investing,
vetted by
decades of prior
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research, is
growing quickly,
particularly in

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the newest wave
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**involves
asymmetric
decision-making
on long/short
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decisions,
concentrated
investment risk-
taking in
contrast to
diversification,
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management, and**

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portfolio
design. This
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tradeoffs, and
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decisions. The

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roles, and
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explaining what
they do and how
they do it, as
well as**

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***N AND FORMER
CODE BREAKER
MASTERED THE
MARKET*** When

***Jim Simons hired
physicists,
mathematicians and
computer scientists
to form a hedge
fund, experts
scoffed. These
people would***

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*began exerting
influence outside of
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Trump's victorious*

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reporter, paints a

portrait of a modern-

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remade markets in

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failed to anticipate

how his success

would impact his

firm, his country

and the world.

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independent*

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practical guide
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is must-read
material for all
serious credit
investors."***

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Risk Officer, DCI,
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Dynkin and his
team continue to***

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insightful, and
pertinent research,
which builds on the
team's previous
research. As such,
the relationship with
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the best lifetime
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had." —Eduard van
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*"The rise of a
systematic approach
in credit is a logical
extension of the
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biases and wasteful
reinventing of past*

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improves the

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shows you the way.

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recommend this

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relevant
information for
credit portfolio
construction. Our
core belief at
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a robust
quantamental
approach, yields
superior investment*

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**outcomes. Indeed,
this book is a
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the savvy investor."**

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current work by the**

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with an abundance

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comprehensive, data-
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investors and

trustees seeking to

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performance

through credit. It

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to guide long-term

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harvest returns from
systematic credit*

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ratings, the authors

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expanding field of

sustainable

finance." —Eloy

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valuable
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*substantiation of
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investment beliefs.*

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the rigorous and practical work akin to the earlier work of the group. I'd say read this book—and learn from one of the best." —Herman Slooijer, Managing Director, Head of Fixed Income, APG Asset Management, Netherlands

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momentum, new
highs, new lows,
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more without
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Common wisdom
holds that the stock
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investing in pairs,

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important questions

such as what ratio

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world's first
wearable computer,
beat the casinos of
Las Vegas at
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became a bestselling
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of credit as an asset

class, the dynamics

of credit

benchmarks, and

potential ways to

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this book is yet
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valuable read for the
savvy investor."

□Ibrahima Kobar,
CFA, Global Chief
Investment Officer,
Ostrum AM, France

"This book offers a
highly engaging
account of the
current work by the
Barclays QPS
Group. It is a

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the implementation
of superior
investment
performance
strategies."

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In today's financial market, portfolio and risk management are facing an array of challenges. This is due to increasing levels of knowledge and data that are being made available

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and risks. The main
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difficult, but with the
right strategies you
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dore R.**

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strategy offers a
superior way to
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quantitative value

model. Their

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should look no
further than
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experts have regarded
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markets as a random
walk--unpredictable
meanderings akin to a
drunkard's unsteady
gait--and this

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hypothesis has become a cornerstone of modern financial economics and many investment strategies. Here Andrew W. Lo and A. Craig MacKinlay put the Random Walk Hypothesis to the test. In this volume,

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which elegantly integrates their most important articles, Lo and MacKinlay find that markets are not completely random after all, and that predictable components do exist in recent stock and bond returns. Their book provides a state-

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articles track the exciting course of Lo and MacKinlay's research on the predictability of stock prices from their early work on rejecting random walks in short-horizon returns to their analysis of long-term memory in stock market prices.

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profitable investment strategies. This book invites scholars to reconsider the Random Walk Hypothesis, and, by carefully documenting the presence of predictable components in the stock market, also

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directs investment professionals toward superior long-term investment returns through disciplined active investment management.

The economic climate is ripe for another golden age of shareholder activism

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exploration of deep
value investment
strategy, describing
the evolution of the
theories of valuation
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Graham to Icahn and beyond. The book combines engaging anecdotes with industry research to illustrate the principles and methods of this complex strategy, and explains the reasoning behind seemingly

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incomprehensible
activist maneuvers.

Written by an active
value investor, Deep
Value provides an
insider's perspective
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activist strategies in a
format accessible to
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investors and
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Value investment philosophy as described by Graham initially identified targets by their discount to liquidation value.

This approach was extremely effective, but those opportunities are few and far between in the

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modern market, forcing activists to adapt. Current activists assess value from a much broader palate, and exploit a much wider range of tools to achieve their goals. Deep Value enumerates and expands upon the resources and

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strategies available to value investors today, and describes how the economic climate is allowing value investing to re-emerge. Topics include: Target identification, and determining the most advantageous ends Strategies and tactics

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of effective activism

Unseating

management and

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Eyeing conditions for

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Activist hedge funds

have been quiet since

the early 2000s, but

economic conditions,

shareholder

sentiment, and

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information investors
need to get up to
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A simple, quick and
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The Lazy

Fundamental Analyst
presents a collection
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the application of quantitative analysis to fundamentals-based investing. It will appeal to anyone looking for simple, effective and low-risk investing strategies.

The strategies are organised by ten business sectors:

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Discretionary,
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Energy, Financials,
Health Care,
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Technology,
Materials,
Telecommunication
Service and Utilities.
For each sector a
strategy is proposed

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for large capitalisations (companies in the S&P 500 Index) and another is given for small capitalisations (companies in the Russell 2000 index). For each sector, and each strategy, Fred Piard explains how to follow his 'lazy'

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approach to choose stocks by using only a couple of financial ratios. The strategies eschew detailed due diligence of companies and markets - instead they rely on applying quantitative techniques to filter out the best

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investments in each sector. These strategies can be managed in just a few minutes per month, making them suitable for those who only have limited time to devote to investing but still wish to have a winning return.

Portfolio protection

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through the use of
market timing and
hedging is also

presented and this
can be used with any
of the strategies. If
you don't have the
inclination for in-
depth fundamental
analysis, or only have
a few spare minutes
per month for your

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investing, try Fred

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for momentum
investing, the
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fold. Systematic investment strategies always seem to look good on paper, but many fall down in practice.

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that ease DIY
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*funds tend to
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*themselves as
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*sophisticated
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momentum*

*investing allows
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one of their top
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enrich your own
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*partnerships and
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places few

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transactions,

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With quantitative investment strategies gaining in popularity, a new breed of investment professional is

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