

# Quant Investing Screener

## Quick start guide

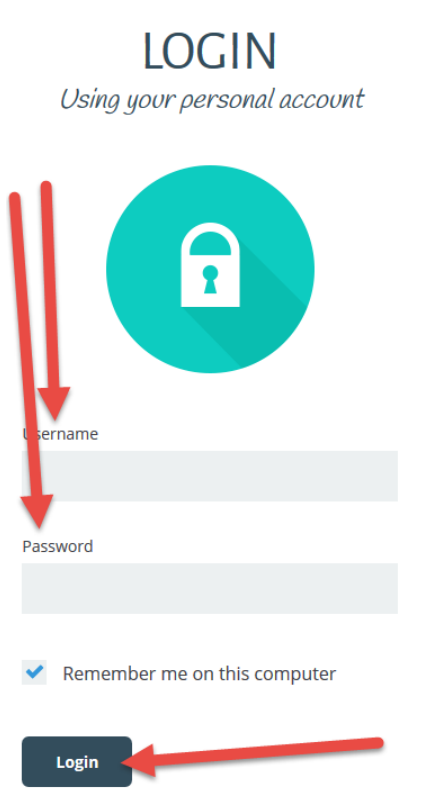
### How to log into the screener

Go to <http://www.quant-investing.com/>

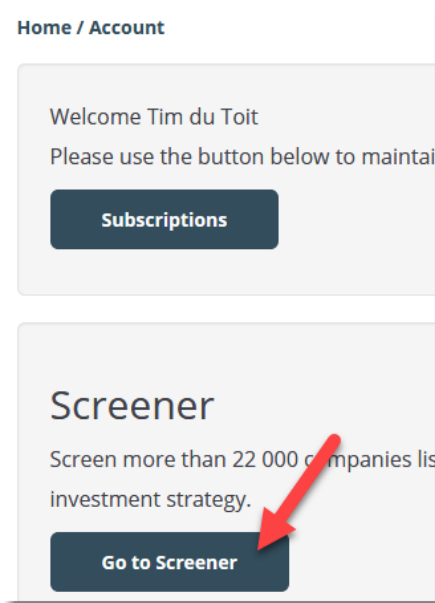
Click on the **lock icon** on the top right of the screen



Fill in your user name and password and click the **Login** button

A screenshot of the login page. At the top, it says 'LOGIN' in large letters, followed by the subtitle 'Using your personal account'. Below this is a teal circular icon containing a white padlock. Underneath the icon are two input fields: 'Username' and 'Password'. A red arrow points to the 'Username' field, and another red arrow points to the 'Password' field. Below the input fields is a checkbox labeled 'Remember me on this computer' which is checked. At the bottom left is a dark blue 'Login' button, with a red arrow pointing to it from the right.

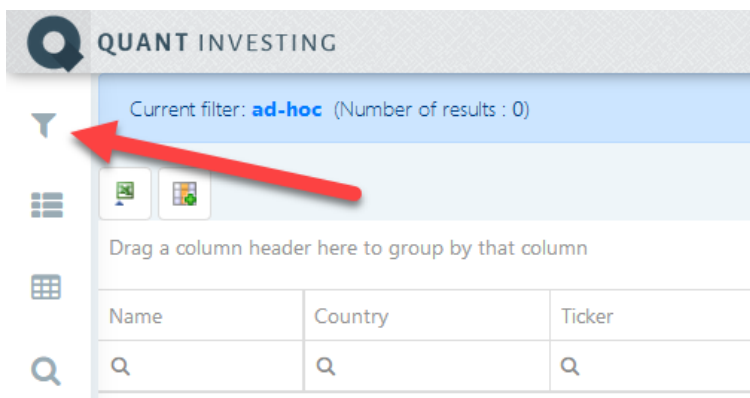
On the next screen click on the button **Goto screener**



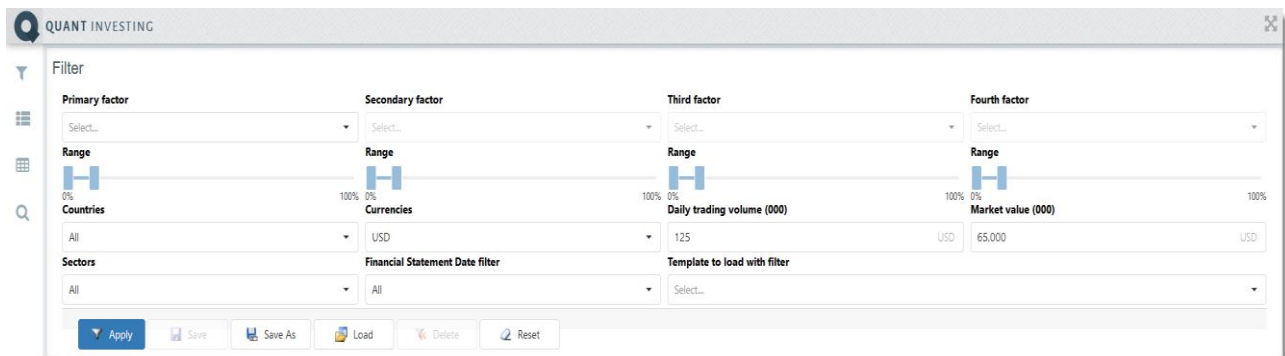
You will then go to the screener page.

### Open the screener

To open the screener **click on the small funnel icon** at the top right of your screen.



This will open the screening criteria that look like this:



## Your first screen

### First screen criteria

The easiest way for you to get to know the screener is to work through a simple example:

Let's say you want to screen for companies meeting the following criteria:

- Listed in the UK
- Daily traded value of at least GBP 50,000
- Market value of at least GBP 100 million
- 20% of companies with the highest Return on Invested Capital
- Piotroski F-Score greater than 7
- Sorted by PE ratio from low to high

### First set up a template

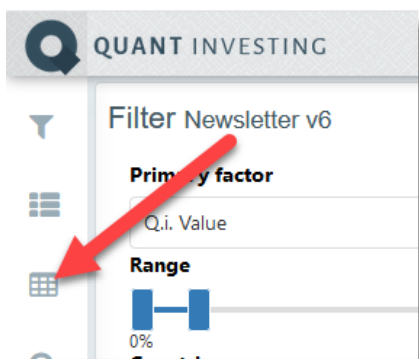
Before you set up the screen select the columns you would like see as the result of the screen.

For the above screen let us assume you would like to see the following information about each company in the screen:

- Name
- Country

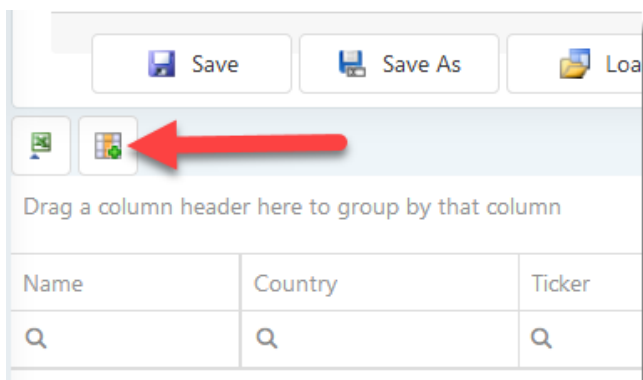
- Ticker
- Close Price
- Piotroski F-Score
- PE Ratio

To select these columns click on the **Templates icon** at the top left of your screen.



You will see a few columns are already selected for you as a default. You can however change this and create as many templates as you want to.

To add or remove columns click on the **Add/remove columns icon**



To add the PE Ratio click on the **Valuations tab** then tick the box next to the **Price to Earnings** indicator.

Add/remove columns

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General Info

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Quality

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Valuation

- QI Value
- Book to Market
- Earnings to Price (Yield)
- Ebitda Yield
- Fcf Yield
- Current Asset Value
- Price to Earnings
- Shareholder Yield (Mebane Faber)

The same way you can unselect the tick marks next to all the indicators you do not need.

To **save your selection click on the Confirm button** at the bottom of your screen.

Growth

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Volatility

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[Confirm](#)

To save your Template click on the Save As button and give your new Template a descriptive name then click the OK button to save the Template.

Save Save As Load Delete

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Drag a column header here to group by that column

Name	Country	Ticker



Save As

Name

UK Screen

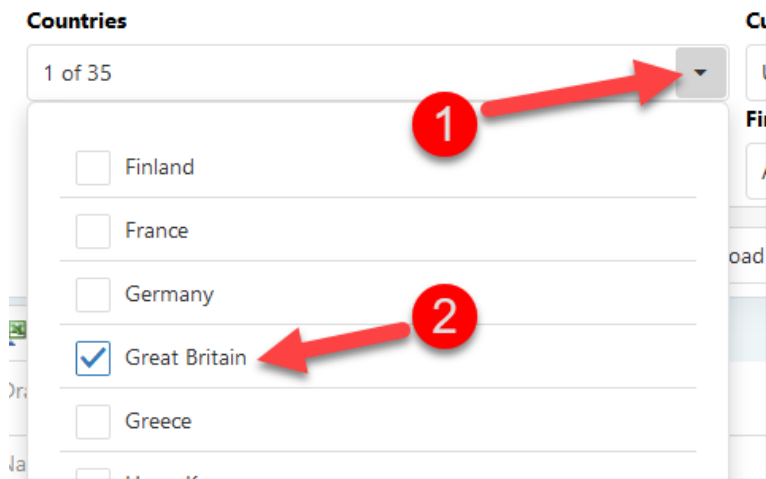
Remarks

OK

Now you can select the screening criteria.

### Select UK companies

Below the **Countries** heading **click on the down arrow** of the drop down list and select Great Britain.



Countries

1 of 35

Finland

France

Germany

Great Britain

Greece

**Select traded currency, value and minimum market value (trading and market value to be entered in thousands)**

Click on the down pointing arrow below **Currency** and select GBP (British Pound).

Then type values into the boxes below **Daily trading** and **Market capital**

**Remember:** **Daily trading volume** and **Market value** to be entered in thousands (000)



The screenshot shows a filter interface with three main input fields. The first field is labeled 'Currencies' and contains 'GBP'. The second field is labeled 'Daily trading volume (000)' and contains '50'. The third field is labeled 'Market value (000)' and contains '100,000'. Below each field is a smaller label: 'Financial Statement Date filter' under Currencies, and 'Template to load with filter' under the trading volume and market value fields. Red arrows point to the dropdown arrow in the Currencies field, the input box for the trading volume, and the input box for the market value.

**Select 20% of companies with the highest Return on Invested Capital (ROIC)**

Click the down facing arrow on the right of the drop down box below **Primary Factor** and select **ROIC** (Return on Invested Capital).

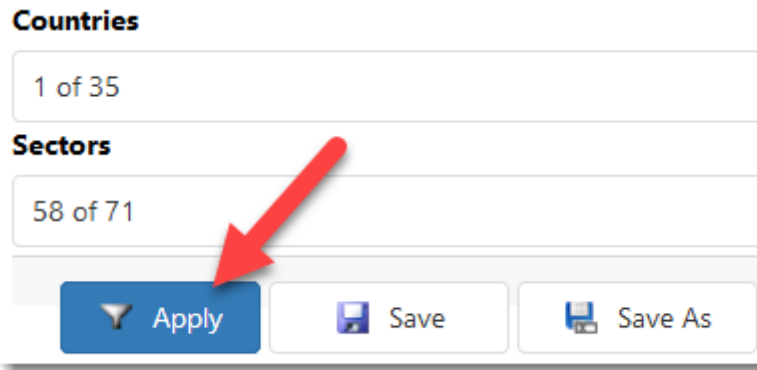
Move the right end of the slider below Range to the right until it shows 20 which means it will select the top 20% of companies in terms of **ROIC**.



The screenshot shows a 'Filter' section. Under 'Primary factor', a dropdown menu is open showing 'ROIC'. Under 'Range', a slider is shown with a blue bar indicating the selected range. The slider is positioned at 20% on a scale from 0% to 100%. Red arrows point to the dropdown arrow for 'ROIC' and the right end of the slider.

**Get a list of companies**

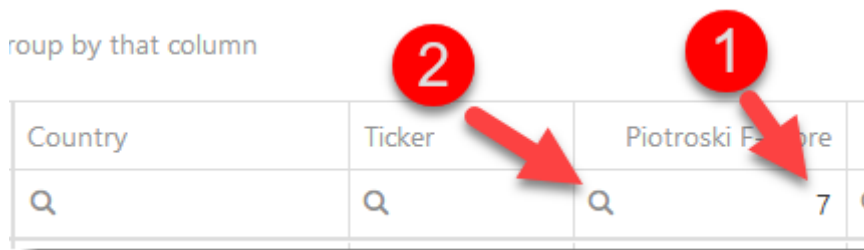
Click the **Apply** button to get a list of companies that meet the criteria you have selected so far.



**Select companies with a Piotroski F-Score greater than 7**

To only select companies with a good Piotroski F-Score **enter 7** in the box below the column heading **Piotroski F-Score**

Then click on the **magnifying glass icon** and select **Greater than** from the drop down menu.



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**Sort by PE ratio from low to high**

Click once on the **Price to Earnings** to sort the values in the column from low to high (to sort from high to low click on the column heading for a second time).



Name	Country	Ticker	↑	Price to Earnings
Q	Q	Q	Q	
<a href="#">Motorpoint Group plc</a>	Great Britain	LSE:MOTR		13.03
<a href="#">Macfarlane Group PLC</a>	Great Britain	LSE:MACF	1	17.33
<a href="#">K3 Capital Group Plc</a>	Great Britain	AIM:K3C		18.15

## This is what the completed screener looks like

Filter

**Primary factor** ROIC **Secondary factor** Select... **Third factor** Select... **Fourth factor** Select...

**Range** **Range** **Range** **Range**

**Countries** 1 of 35 **Currencies** GBP **Daily trading volume (000)** 50 **Market value (000)** 100,000

**Sectors** All **Financial Statement Date filter** All **Template to load with filter** Select...

Apply Save Save As Load Delete Reset

Drag a column header here to group by that column

Name	Country	Ticker	Close Price	↑	Price to Earnings	Piotroski F-Score	Price to Book
Q	Q	Q	Q	Q	>	7	Q
<a href="#">Motorpoint Group plc</a>	Great Britain	LSE:MOTR	2.140		13.03	8	7.89
<a href="#">Macfarlane Group PLC</a>	Great Britain	LSE:MACF	0.900		17.33	8	2.42