### **Accepted Manuscript**

The Market Rank Indicator to detect financial distress

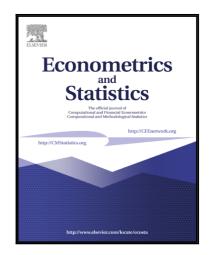
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#### ACCEPTED MANUSCRIPT

#### Highlights

- We derive a new early warning indicator for systemic risk
- The index proposed is particularly appealing to forecast market distress
- The index shows interesting mathematical properties
- The index is computed from the time series of the stock prices of a given market

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