**Value Factor（估值因子）**

1. OCFP：经营现金流(TTM)/总市值



经营现金流：pro. fina\_indicator [“ocfps”]

总市值：pro. daily\_basic [“total\_mv”]

1. SP：营业收入(TTM)/总市值

营业收入：pro. income [“revenue”]

总市值：pro. daily\_basic [“total\_mv”]

1. NCFP：净现金流(TTM)/总市值

净现金流：pro. cashflow [“n\_cashflow\_act”]

总市值：pro. daily\_basic [“total\_mv”]

1. DP：近 12 个月现金红利(按除息日计)/总市值

pro. daily\_basic [“dv\_ratio”]

1. FCFP：自由现金流(最新年报)/总市值

自由现金流：pro. cashflow [“free\_cashflow”]

总市值：pro. daily\_basic [“total\_mv”]