**Step 1**

**Momentum**

**Leave as they are**

PCT\_MEMB\_PX\_GT\_100D\_MOV\_AVG,

PCT\_MEMBERS\_WITH\_NEW\_52W\_HIGHS,

PCT\_MEMBERS\_WITH\_NEW\_4W\_HIGHS,

RSI\_30D

**Value**

Free cash flow yield, **leave as it is**

INDX\_ADJ\_PE, **Reciprocal**

INDX\_PX\_BOOK , **Reciprocal**

LONG\_TERM\_PRICE\_EARNINGS\_RATIO, **Reciprocal**

**Growth**

**Leave as they are**

INDX\_WEIGHTED\_BOOK\_VAL,

INDX\_WEIGHTED\_EST\_ERN,

T12\_EPS\_AGGTE,

RETURN\_ON\_ASSET,

RETURN\_COM\_EQY,

OPER\_MARGIN

**Yield**

GROSS\_AGGTE\_DVD\_YLD

**Quality**

**sample standard deviation / sample mean (window = 30 week)**

EBIT,

CASH\_FLOW\_PER\_SH,

BEST\_CALCULATED\_FCF BEST\_TARGET\_PRICE,

BEST\_EBIT

**Leverage**

**if one feature contains NA, delete it; it all four contain NAs, use only debt to asset**

TOT\_DEBT\_TO\_TOT\_ASSET,

QUICK\_RATIO\_MEDIAN,

CUR\_RATIO,

INTEREST\_COVERAGE\_RATIO\_MEDIAN

**Volatility**

VOLATILITY\_30D,

VOLATILITY\_260D