17 Data description

Column Name	Short Description
stock_id	security id
date	date of the data
Advt_12M_Usd	average daily volume in amount in USD over 12 months
Advt_3M_Usd	average daily volume in amount in USD over 3 months
Advt_6M_Usd	average daily volume in amount in USD over 6 months
Asset_Turnover	total sales on average assets
Bb_Yld	buyback yield
Bv	book value
Capex_Ps_Cf	capital expenditure on price to sale cash flow
Capex_Sales	capital expenditure on sales
Cash_Div_Cf	cash dividends cash flow
Cash_Per_Share	cash per share
Cf_Sales	cash flow per share
Debtequity	debt to equity
Div_Yld	dividend yield
Dps	dividend per share
Ebit_Bv	EBIT on book value
Ebit_Noa	EBIT on non operating asset
Ebit_Oa	EBIT on operating asset
Ebit_Ta	EBIT on total asset
Ebitda_Margin	EBITDA margin
Eps	earnings per share
Eps_Basic	earnings per share basic
Eps_Basic_Gr	earnings per share growth
Eps_Contin_Oper	earnings per share continuing operations
Eps_Dil	earnings per share diluted
Ev	enterprise value
Ev_Ebitda	enterprise value on EBITDA
Fa_Ci	fixed assets on common equity
Fcf	free cash flow
Fcf_Bv	free cash flow on book value
Fcf_Ce	free cash flow on capital employed
Fcf_Margin	free cash flow margin
Fcf_Noa	free cash flow on net operating assets
Fcf_Oa	free cash flow on operating assets

Column Name	Short Description
Fcf_Ta	free cash flow on total assets
Fcf_Tbv	free cash flow on tangible book value
Fcf_Toa	free cash flow on total operating assets
Fcf_Yld	free cash flow yield
Free_Ps_Cf	free cash flow on price sales
Int_Rev	intangibles on revenues
Interest_Expense	interest expense coverage
Mkt_Cap_12M_Usd	average market capitalization over 12 months in USD
Mkt_Cap_3M_Usd	average market capitalization over 3 months in USD
Mkt_Cap_6M_Usd	average market capitalization over 6 months in USD
Mom_11M_Usd	price momentum 12 - 1 months in USD
Mom_5M_Usd	price momentum 6 - 1 months in USD
Mom_Sharp_11M_Usd	price momentum 12 - 1 months in USD divided by volatility
Mom_Sharp_5M_Usd	price momentum 6 - 1 months in USD divided by volatility
Nd_Ebitda	net debt on EBITDA
Net_Debt	net debt
Net_Debt_Cf	net debt on cash flow
Net_Margin	net margin
Netdebtyield	net debt yield
Ni	net income
Ni_Avail_Margin	net income available margin
Ni_Oa	net income on operating asset
Ni_Toa	net income on total operating asset
Noa	net operating asset
Oa	operating asset
Ocf	operating cash flow
Ocf_Bv	operating cash flow on book value
Ocf_Ce	operating cash flow on capital employed
Ocf_Margin	operating cash flow margin
Ocf_Noa	operating cash flow on net operating assets
Ocf_Oa	operating cash flow on operating assets
Ocf_Ta	operating cash flow on total assets
Ocf_Tbv	operating cash flow on tangible book value
Ocf_Toa	operating cash flow on total operating assets
Op_Margin	operating margin
Op_Prt_Margin	net margin 1Y growth
Oper_Ps_Net_Cf	cash flow from operations per share net
Pb	price to book
Pe	price earnings
Ptx_Mgn	margin pretax

Column Name	Short Description
Recurring_Earning_Total_Assets	reccuring earnings on total assets
Return_On_Capital	return on capital
Rev	revenue
Roa	return on assets
Roc	return on capital
Roce	return on capital employed
Roe	return on equity
Sales_Ps	price to sales
Share_Turn_12M	average share turnover 12 months
Share_Turn_3M	average share turnover 3 months
Share_Turn_6M	average share turnover 6 months
Ta	total assets
Tev_Less_Mktcap	total enterprise value less market capitalization
Tot_Debt_Rev	total debt on revenue
Total_Capital	total capital
Total_Debt	total debt
Total_Debt_Capital	total debt on capital
Total_Liabilities_Total_Assets	total liabilities on total assets
Vol1Y_Usd	volatility of returns over one year
Vol3Y_Usd	volatility of returns over 3 years
R1M_Usd	return forward 1 month (**LABEL**)
R3M_Usd	return forward 3 months (**LABEL**)
R6M_Usd	return forward 6 months (**LABEL**)
R12M_Usd	return forward 12 months (**LABEL**)

TABLE 17.1: List of all variables (features and labels) in the dataset