

Factor Categories

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0.1 Value

- Rel5Y 0007: Forward E/P
- DV 0014: BtM
- DV 0005: FCF
- DV 0006: Leading Earnings Yield
- DV 0007: Indicated dividend yield

0.2 Growth

- HG 0025: EPS growth
- HG 0001: SPS growth
- EM 0020: Earning surprise
- EM 0007: LT growth rates
- HG 0049: Reinvestment rate
- EM 0003: Street revision magnitude

0.3 Quality

- EQ 0007: Accounting Accruals
- LRS 0008: Current Ratio
- LRS 0056: Debt to Asset
- LRS 0054: Dividend Coverage Ratio
- MQ 0027: Free Cash Flow Return Invested Capital
- MQ 0016: ROE

0.4 Technical

- PM 0002: 12-month active return with 1 month lag
- PM 0009: 60-Month Alpha
- RV 0003: Industry leadership

0.5 Other

- LRS 0027: Stock return vol
- LRS 0064: Implied vol
- PM 0039: Put-Call ratio
- LRS 0019: $\ln(\text{Market cap})$