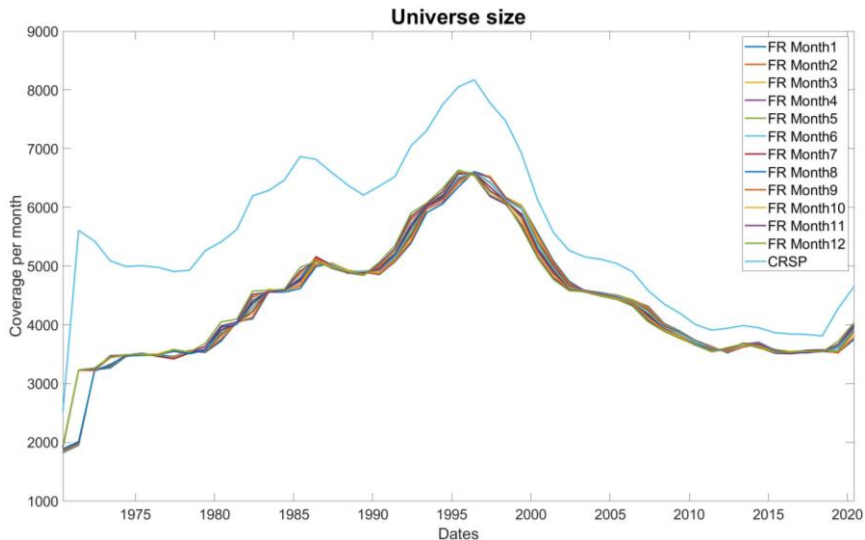


The Financial Ratio Database from WRDS

Matéo Molinaro

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Summary Statistics SB FR Database - Universe

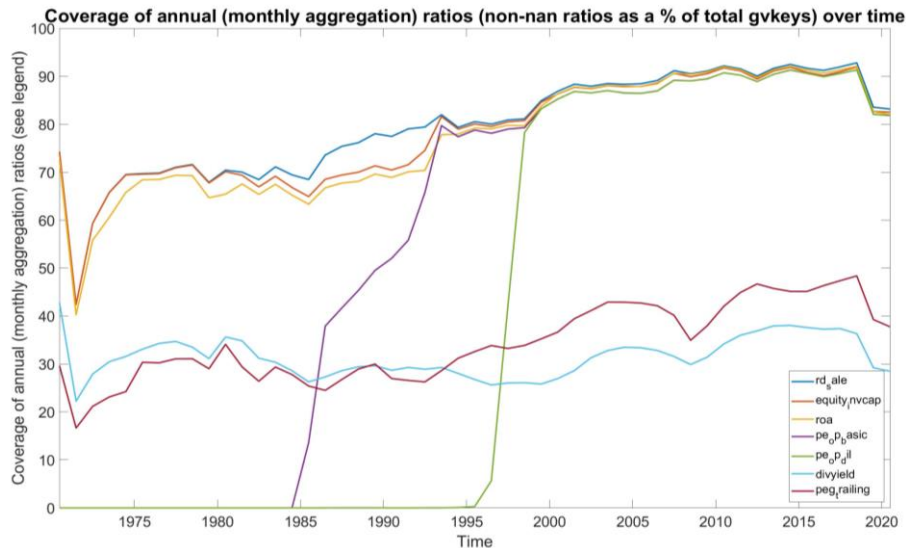


This plot shows the # of non nan gvkeys for the FR for each month and the # of non nan permnos for CRSP. A non nan gvkey (permno) indicates that it has at least one non nan value for a financial ratio (or for a CRSP field).

Source: own calculations R:\

5

Summary Statistics SB FR Database - Coverage



This plot displayed the coverage of some selected FR for the presentation. Monthly aggregation means that we took the average of the 12-month coverage to have one datapoint per year. This aggregation is done for smoothing the lines. You can visualize all ratios and monthly coverage in the below source.

Source: own calculations R\

5

Summary Statistics SB FR Database - Coverage

- From the previous slide we can see that 2 ratios (pe_op_basic and pe_op_dil) have shorter time series than the others. KNS said "we drop two variables due to their short time series and end up with 68 WRDS ratios in the final data set". By looking at the appendix and making comparison with the variables, this confirms well that they talk about the pe_op_basic and pe_op_dil.

5

Summary Statistics SB FR Database – Stats by year

- Some descriptive statistics year by year from 1970 to 2020.

Descript. Statistics	Financial Ratios			
1972	accrual	adv_sale	aftret_eq	aftret_equity
1st percentile	-0.28	0.00	-0.51	-0.44
D1	-0.10	0.00	-0.02	-0.02
Median	-0.03	0.00	0.10	0.10
D9	0.07	0.00	0.19	0.19
99th percentile	0.25	0.08	0.37	0.36
Average	-0.02	0.00	0.08	0.08
Standard deviation	0.08	0.01	0.12	0.11
Inter Decile Range (D9-D1)	0.18	0.00	0.22	0.21
Relative. IDR (D9-D1)/mediane	-6.65	-	2.23	2.19

Descript. Statistics	Financial Ratios			
2022	accrual	adv_sale	aftret_eq	aftret_equity
1st percentile	-0.71	0.00	-6.31	-5.87
D1	-0.17	0.00	-0.87	-0.85
Median	-0.04	0.00	0.07	0.06
D9	0.04	0.04	0.44	0.39
99th percentile	0.31	0.31	5.72	5.04
Average	-0.06	0.02	-0.08	-0.10
Standard deviation	0.13	0.05	1.20	1.10
Inter Decile Range (D9-D1)	0.21	0.04	1.31	1.24
Relative. IDR (D9-D1)/mediane	-5.44	-	19.53	22.33

These tables displayed the yearly summary statistics for some selected financial ratios (you can find the stats for all ratios at the below source). Data have been winsorized so minimum corresponds to 1st percentile and maximum to 99th percentile. We cropped the table for visualization purposes.

Source: own calculations R\

5 Summary Statistics SB FR Database – Stats full sample

- Some descriptive statistics for the entire sample (1970-2020).

Descript. Statistics	Financial Ratios																		
1970-2020	accrual	adv_sale	aftret_eq	aftret_equity	aftret_invcapx	at_turn	be	bm	capei	capital_ratio	cash_conversion	cash_debt	cash_lt	cash_ratio	cfm	curr_debt	curr_ratio	de_ratio	debt_assets
1st percentile	-0.51	0.00	-3.38	-3.03	-1.62	0.03	1.71	0.05	-305.06	0.00	2.41	-3.91	0.00	0.01	-29.60	0.08	0.34	-7.96	0.06
D1	-0.16	0.00	-0.42	-0.41	-0.20	0.15	10.62	0.21	-17.58	0.00	19.93	-0.39	0.02	0.05	-0.33	0.21	0.94	0.21	0.20
Median	-0.03	0.00	0.09	0.09	0.06	0.97	122.57	0.69	13.21	0.24	84.98	0.10	0.14	0.42	0.08	0.55	2.07	1.11	0.54
D9	0.06	0.03	0.27	0.26	0.20	2.13	1754.78	1.60	48.28	0.64	226.66	0.51	1.84	3.40	0.23	0.95	5.59	7.18	0.88
99th percentile	0.30	0.19	2.11	1.68	0.61	4.55	17396.24	3.68	333.68	1.25	4047.52	1.69	11.36	16.41	0.57	1.00	18.82	23.40	1.22
Average	-0.04	0.01	-0.01	-0.02	0.02	1.10	842.52	0.84	13.61	0.29	158.96	0.02	0.73	1.33	-0.53	0.57	2.92	2.46	0.54
Standard deviation	0.11	0.03	0.59	0.53	0.29	0.86	2410.76	0.65	64.02	0.27	458.46	0.72	1.69	2.55	3.51	0.27	2.87	4.36	0.26
Inter Decile Range (D9-D1)	0.22	0.03	0.68	0.67	0.41	1.98	1744.17	1.39	65.86	0.64	206.74	0.90	1.82	3.35	0.56	0.74	4.65	6.96	0.68
Relative_IDR (D9-D1)/median	-6.52	0.00	9.36	9.62	237.15	2.15	15.05	2.04	4.89	2.77	2.49	10.25	12.73	8.00	7.29	1.36	2.24	6.25	1.25

Descript. Statistics	Financial Ratios																		
1970-2020	debt_at	debt_capital	debt_ebitda	debt_invcap	divyield	dltt_be	dpr	efftax	equity_invcap	evm	fcf_ocf	gpm	gprof	int_debt	int_totdebt	intcov	intcov_ratio	inv_turn	invt_act
1st percentile	0.00	0.01	-25.74	0.00	0.00	0.00	0.00	-1.18	-0.50	-158.73	-19.84	-16.30	-0.49	0.01	0.00	-929.36	-866.71	0.31	0.00
D1	0.01	0.08	-0.48	0.00	0.01	0.00	0.00	0.10	0.31	-8.95	-1.42	0.09	0.03	0.06	0.05	-15.80	-13.87	1.67	0.01
Median	0.20	0.43	1.34	0.24	0.03	0.30	0.04	0.36	0.74	7.68	0.44	0.34	0.28	0.10	0.08	2.62	3.47	5.00	0.25
D9	0.51	0.86	6.83	0.64	0.06	1.57	0.59	0.45	1.00	20.73	0.89	0.66	0.68	0.37	0.14	26.44	36.97	39.44	0.56
99th percentile	0.90	1.31	35.10	1.29	0.10	8.84	3.76	1.15	1.07	149.43	1.00	0.88	1.23	7.51	1.08	638.21	856.13	330.82	0.85
Average	0.23	0.45	2.25	0.29	0.03	0.69	0.24	0.31	0.69	6.61	-0.28	0.07	0.31	0.29	0.10	-1.67	7.27	18.46	0.27
Standard deviation	0.20	0.29	6.37	0.27	0.02	1.27	0.52	0.26	0.30	30.52	2.72	1.97	0.29	0.90	0.13	150.34	164.60	45.08	0.21
Inter Decile Range (D9-D1)	0.50	0.78	7.32	0.64	0.05	1.57	0.59	0.35	0.69	29.69	2.31	0.57	0.65	0.31	0.10	42.24	50.84	37.77	0.55
Relative_IDR (D9-D1)/median	2.67	1.83	5.64	2.76	1.80	5.45	85.97	1.00	0.93	3.81	9.52	1.66	2.38	3.15	1.35	17.66	15.61	7.41	2.83

These tables displayed the full sample (average across all years) summary statistics for the financial ratios. Data have been winsorized so minimum corresponds to 1st percentile and maximum to 99th percentile.

Source: own calculations R\

5 Summary Statistics SB FR Database – Stats full sample

- Some descriptive statistics for the entire sample (1970-2020).

Descript. Statistics	Financial Ratios																		
1970-2020	lt_debt	lt_ppent	mktcap	npm	ocf_lct	opmad	opmbd	pay_turn	pcf	pe_exi	pe_inc	pe_op_basic	pe_op_dil	peg_trailing	pretret_earnat	pretret_noa	price	profit_lct	ps
1st percentile	0.00	0.26	3.68	-30.58	-5.57	-29.11	-27.87	-0.21	-191.18	-321.92	-315.43	-328.32	-266.41	-5.86	-1.28	-2.84	0.49	-6.33	0.05
D1	0.00	0.75	18.04	-0.42	-1.02	-0.35	-0.27	1.25	-14.46	-16.79	-16.62	-15.84	-11.10	-0.08	-0.27	-0.39	2.13	-1.06	0.22
Median	0.26	2.70	236.76	0.04	0.29	0.08	0.11	8.92	6.16	10.81	10.55	8.30	8.27	0.45	0.09	0.13	13.73	0.49	1.07
D9	0.65	38.85	3991.53	0.15	1.12	0.28	0.34	23.15	27.93	36.93	36.25	28.80	25.86	3.02	0.28	0.47	47.89	1.49	5.70
99th percentile	0.86	234.30	43682.15	0.37	2.95	0.51	0.64	77.31	197.97	256.61	247.32	233.49	183.42	28.02	0.60	2.29	125.53	3.46	162.20
Average	0.29	14.84	1954.03	-0.61	0.12	-0.52	-0.44	11.65	6.33	8.52	8.20	5.18	5.81	1.39	0.04	0.08	20.85	0.29	5.10
Standard deviation	0.25	35.23	5898.40	3.62	1.23	3.46	3.32	12.06	40.72	59.53	58.15	56.13	45.41	4.02	0.28	0.58	22.67	1.43	19.88
Inter Decile Range (D9-D1)	0.65	38.10	3973.49	0.57	2.14	0.63	0.61	21.90	42.40	53.72	52.88	44.64	36.96	3.10	0.55	0.85	45.76	2.56	5.48
Relative IDR (D9-D1)/median	2.71	12.59	17.05	17.74	7.77	8.62	5.31	2.54	7.41	5.04	5.10	3.90	2.95	7.21	7.35	7.78	3.26	5.92	5.05

Descript. Statistics	Financial Ratios															
1970-2020	ptb	ptpm	quick_ratio	rd_sale	rect_act	rect_turn	ret_crsp	roa	roce	roe	sale_equity	sale_invcap	sale_nwc	short_debt	staff_sale	totdebt_invcap
1st percentile	0.25	-31.11	0.19	0.00	0.00	0.10	-0.36	-0.85	-1.51	-2.69	0.08	0.05	0.11	0.00	0.00	0.00
D1	0.64	-0.44	0.57	0.00	0.08	1.15	-0.15	-0.14	-0.23	-0.38	0.61	0.37	1.14	0.02	0.00	0.01
Median	1.57	0.06	1.39	0.00	0.34	6.14	0.00	0.10	0.11	0.08	1.93	1.39	4.15	0.19	0.00	0.35
D9	5.76	0.23	4.60	0.15	0.62	18.41	0.17	0.25	0.29	0.24	5.91	3.71	18.58	0.85	0.24	0.92
99th percentile	27.73	0.50	17.78	11.38	0.87	181.38	0.55	0.46	0.82	1.97	25.23	10.80	154.98	1.00	0.58	2.77
Average	2.85	-0.60	2.25	0.25	0.35	12.01	0.01	0.07	0.06	0.00	2.98	1.85	9.77	0.31	0.05	0.44
Standard deviation	4.07	3.70	2.70	1.33	0.20	24.89	0.14	0.20	0.31	0.57	3.66	1.77	20.56	0.31	0.12	0.47
Inter Decile Range (D9-D1)	5.12	0.67	4.03	0.15	0.54	17.27	0.32	0.38	0.52	0.62	5.30	3.34	17.43	0.84	0.24	0.90
Relative, IDR (D9-D1)/median	3.20	14.10	2.83	0.00	1.65	2.82	8.98	4.54	5.48	9.29	2.91	2.54	4.26	4.88	0.00	2.62

These tables displayed the full sample (average across all years) summary statistics for the financial ratios. Data have been winsorized so minimum corresponds to 1st percentile and maximum to 99th percentile.

Source: own calculations R\

5

Summary Statistics SB FR Database – Stats time series

- Due to the time varying aspect of the financial ratios, time series have been computed from 1970 to 2020 for each ratio and descriptive statistic (example for the average below).

Average	Average for Financial Ratios across 1970-2020									
Dates	accrual	adv_sale	aftret_eq	aftret_equity	aftret_invcapx	at_turn	be	bm	capei	capital_ratio
1970	-0.02	0.00	0.08	0.08	0.08	1.39	138.90	0.79	18.28	0.29
1971	-0.01	0.01	0.10	0.10	0.10	1.43	123.08	0.81	17.65	0.28
1972	0.01	0.01	0.12	0.12	0.11	1.48	106.57	1.16	13.03	0.27
1973	0.01	0.01	0.12	0.12	0.12	1.50	110.35	1.83	8.52	0.28
1974	-0.03	0.01	0.10	0.10	0.11	1.48	117.20	1.73	10.01	0.28
1975	-0.02	0.01	0.11	0.11	0.12	1.52	128.81	1.45	10.39	0.28
1976	0.00	0.01	0.12	0.12	0.12	1.55	141.96	1.36	10.70	0.28
1977	0.00	0.01	0.13	0.13	0.13	1.54	156.10	1.23	11.11	0.29
1978	0.00	0.01	0.13	0.13	0.14	1.52	172.81	1.21	12.29	0.30
1979	-0.01	0.01	0.12	0.11	0.14	1.49	191.63	1.17	15.40	0.30
1980	-0.02	0.01	0.09	0.09	0.13	1.41	198.88	1.05	13.10	0.28
1981	-0.03	0.01	0.02	0.03	0.07	1.28	206.75	1.11	12.62	0.28

. . .

This table exhibits the time series across 1970-2020 for the summary statistic 'average' for an extract of the financial ratios (cropped for visualization purposes).

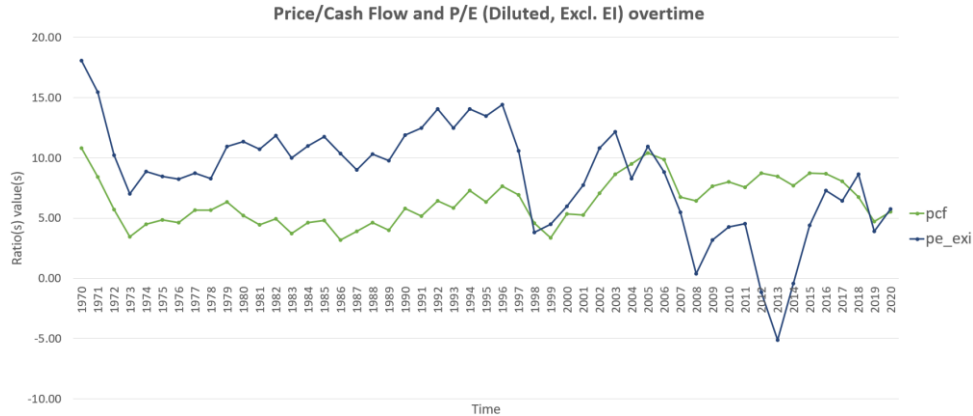
Source: own calculations R\

- In the excel file, you can visualize the times series by plotting them (see next slide).

5

Summary Statistics SB FR Database - Plots

- Below is an example of the plot for the time series of the average of Price/Cash Flow and P/E (Diluted, Excl. EI) overtime at a yearly frequency.



This plot displayed the time series of the average of Price/Cash Flow and P/E (Diluted, Excl. EI) overtime at a yearly frequency.

Source: own calculations R:\

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Financial ratios backtest

Period : 02/02/1970 - 30/06/2020

Signal name	Annualized FF5 alpha (%)	T-stat
'pe_exi'	-2,09	-5,37
'pe_inc'	-2,16	-5,70
'ps'	1,26	2,67
'pcf'	0,36	1,02
'evm'	-0,38	-1,01
'bm'	-1,74	-4,41
'capei'	-0,98	-2,50
'dpr'	-1,71	-4,60
'npm'	0,31	0,82
'opmbd'	-0,06	-0,16
'opmad'	0,08	0,20
'gpm'	1,95	6,03
'ptpm'	0,30	0,83
'cfm'	0,15	0,42
'roa'	0,65	1,70
'roe'	0,51	1,49
'roce'	0,70	2,00
'aftret_eq'	0,52	1,61
'aftret_invcapx'	-0,05	-0,14

Period : 02/02/1970 - 30/06/2020

Signal name	Annualized FF5 alpha (%)	T-stat
'fcf_ocf'	2,74	7,18
'adv_sale'	0,47	1,26
'profit_lct'	-0,12	-0,33
'debt_ebitda'	-2,46	-6,36
'ocf_lct'	1,69	4,73
'lt_ppent'	0,54	1,24
'dltt_be'	-1,91	-4,96
'debt_assets'	-1,63	-3,65
'debt_capital'	-1,99	-4,68
'de_ratio'	-1,81	-4,15
'intcov'	0,64	1,73
'cash_ratio'	3,44	6,97
'quick_ratio'	2,46	5,10
'curr_ratio'	1,72	3,58
'capital_ratio'	-1,81	-4,65
'cash_debt'	2,24	6,06
'inv_turn'	0,30	0,92
'at_turn'	0,35	0,92
'rect_turn'	0,77	2,17

6

Financial ratios backtest

Period : 02/02/1970 - 30/06/2020

Signal name	Annualized FF5 alpha (%)	T-stat
'aftret_equity'	0,46	1,38
'pretret_noa'	0,28	0,66
'pretret_earnat'	0,38	0,91
'equity_invcap'	1,77	4,55
'debt_invcap'	-1,81	-4,67
'totdebt_invcap'	-2,04	-4,92
'int_debt'	-0,09	-0,33
'int_totdebt'	0,03	0,11
'cash_it'	3,49	7,37
'inv_t_act'	-2,55	-6,34
'rect_act'	-2,57	-5,70
'debt_at'	-1,83	-4,74
'short_debt'	-0,42	-1,37
'curr_debt'	2,01	4,63
'it_debt'	-1,24	-3,47

Period : 02/02/1970 - 30/06/2020

Signal name	Annualized FF5 alpha (%)	T-stat
'pay_turn'	0,35	1,06
'sale_invcap'	0,20	0,53
'sale_equity'	-0,61	-1,46
'sale_nwc'	-2,34	-4,74
'rd_sale'	3,66	7,35
'accrual'	-2,96	-8,67
'gprof'	1,82	4,75
'be'	-1,40	-3,96
'cash_conversion'	-0,81	-2,67
'efftax'	-0,58	-2,06
'intcov_ratio'	0,83	2,21
'staff_sale'	-1,21	-2,84
'divyield'	0,83	1,96
'ptb'	0,94	2,15
'peg_trailing'	-2,02	-5,98

End

2

The WRDS FR database

Table 1: List of exhaustive financial ratios from WRDS

Financial Ratio	Variable Name	Category	Formula
Capitalization Ratio	capital_ratio	Capitalization	Total Long-term Debt as a fraction of the sum of Total Long-term Debt, Common/Ordinary Equity and Preferred Stock
Common Equity/Invested Capital	equity_invcap	Capitalization	Common Equity as a fraction of Invested Capital
Long-term Debt/Invested Capital	debt_invcap	Capitalization	Long-term Debt as a fraction of Invested Capital
Total Debt/Invested Capital	totdebt_invcap	Capitalization	Total Debt (Long-term and Current) as a fraction of Invested Capital
Asset Turnover	at_turn	Efficiency	Sales as a fraction of the average Total Assets based on the most recent two periods
Inventory Turnover	inv_turn	Efficiency	COGS as a fraction of the average Inventories based on the most recent two periods
Payables Turnover	pay_turn	Efficiency	COGS and change in Inventories as a fraction of the average of Accounts Payable based on the most recent two periods
Receivables Turnover	rect_turn	Efficiency	Sales as a fraction of the average of Accounts Receivables based on the most recent two periods
Sales/Stockholders Equity	sale_equity	Efficiency	Sales per dollar of total Stockholders' Equity
Sales/Invested Capital	sale_invcap	Efficiency	Sales per dollar of Invested Capital
Sales/Working Capital	sale_nwc	Efficiency	Sales per dollar of Working Capital, defined as difference between Current Assets and Current Liabilities
Inventory/Current Assets	inv_act	Financial Soundness	Inventories as a fraction of Current Assets
Receivables/Current Assets	rect_act	Financial Soundness	Accounts Receivables as a fraction of Current Assets
Free Cash Flow/Operating Cash Flow	fcf_ocf	Financial Soundness	Free Cash Flow as a fraction of Operating Cash Flow, where Free Cash Flow is defined as the difference between Operating Cash Flow and Capital Expenditures
Operating CF/Current Liabilities	ocf_lct	Financial Soundness	Operating Cash Flow as a fraction of Current Liabilities
Cash Flow/Total Debt	cash_debt	Financial Soundness	Operating Cash Flow as a fraction of Total Debt
Cash Balance/Total Liabilities	cash_lt	Financial Soundness	Cash Balance as a fraction of Total Liabilities
Cash Flow Margin	cfm	Financial Soundness	Income before Extraordinary Items and Depreciation as a fraction of Sales
Short-Term Debt/Total Debt	short_debt	Financial Soundness	Short-term Debt as a fraction of Total Debt
Profit Before Depreciation/Current Liabilities	profit_lct	Financial Soundness	Operating Income before D&A as a fraction of Current Liabilities
Current Liabilities/Total Liabilities	curr_debt	Financial Soundness	Current Liabilities as a fraction of Total Liabilities
Total Debt/EBITDA	debt_ebitda	Financial Soundness	Gross Debt as a fraction of EBITDA
Long-term Debt/Book Equity	dltt_be	Financial Soundness	Long-term Debt to Book Equity
Interest/Average Long-term Debt	int_debt	Financial Soundness	Interest as a fraction of average Long-term debt based on most recent two periods
Interest/Average Total Debt	int_totdebt	Financial Soundness	Interest as a fraction of average Total Debt based on most recent two periods
Long-term Debt/Total Liabilities	lt_debt	Financial Soundness	Long-term Debt as a fraction of Total Liabilities
Total Liabilities/Total Tangible Assets	lt_ppent	Financial Soundness	Total Liabilities to Total Tangible Assets

Source: Financial Ratios Manual WRDS website

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The WRDS FR database

Table 1 (continued): List of exhaustive financial ratios from WRDS

Financial Ratio	Variable Name	Category	Formula
Cash Conversion Cycle (Days)	cash_conversion	Liquidity	Inventories per daily COGS plus Account Receivables per daily Sales minus Account Payables per daily COGS
Cash Ratio	cash_ratio	Liquidity	Cash and Short-term Investments as a fraction of Current Liabilities
Current Ratio	curr_ratio	Liquidity	Current Assets as a fraction of Current Liabilities
Quick Ratio (Acid Test)	quick_ratio	Liquidity	Quick Ratio: Current Assets net of Inventories as a fraction of Current Liabilities
Accruals/Average Assets	Accrual	Other	Accruals as a fraction of average Total Assets based on most recent two periods
Research and Development/Sales	RD_SALE	Other	R&D expenses as a fraction of Sales
Advertising Expenses/Sales	adv_sale	Other	Advertising Expenses as a fraction of Sales
Labor Expenses/Sales	staff_sale	Other	Labor Expenses as a fraction of Sales
Effective Tax Rate	efftax	Profitability	Income Tax as a fraction of Pretax Income
Gross Profit/Total Assets	GProf	Profitability	Gross Profitability as a fraction of Total Assets
After-tax Return on Average Common Equity	aftret_eq	Profitability	Net Income as a fraction of average of Common Equity based on most recent two periods
After-tax Return on Total Stockholders' Equity	aftret_equity	Profitability	Net Income as a fraction of average of Total Shareholders' Equity based on most recent two periods
After-tax Return on Invested Capital	aftret_invcapx	Profitability	Net Income plus Interest Expenses as a fraction of Invested Capital
Gross Profit Margin	gpm	Profitability	Gross Profit as a fraction of Sales
Net Profit Margin	npm	Profitability	Net Income as a fraction of Sales
Operating Profit Margin After Depreciation	opmad	Profitability	Operating Income After Depreciation as a fraction of Sales
Operating Profit Margin Before Depreciation	opmbd	Profitability	Operating Income Before Depreciation as a fraction of Sales
Pre-tax Return on Total Earning Assets	pretret_earnat	Profitability	Operating Income After Depreciation as a fraction of average Total Earnings Assets (TEA) based on most recent two periods, where TEA is defined as the sum of Property Plant and Equipment and Current Assets
Pre-tax return on Net Operating Assets	pretret_noa	Profitability	Operating Income After Depreciation as a fraction of average Net Operating Assets (NOA) based on most recent two periods, where NOA is defined as the sum of Property Plant and Equipment and Current Assets minus Current Liabilities
Pre-tax Profit Margin	ptpm	Profitability	Pretax Income as a fraction of Sales
Return on Assets	roa	Profitability	Operating Income Before Depreciation as a fraction of average Total Assets based on most recent two periods
Return on Capital Employed	roce	Profitability	Earnings Before Interest and Taxes as a fraction of average Capital Employed based on most recent two periods, where Capital Employed is the sum of Debt in Long-term and Current Liabilities and Common/Ordinary Equity
Return on Equity	roe	Profitability	Net Income as a fraction of average Book Equity based on most recent two periods, where Book Equity is defined as the sum of Total Parent Stockholders' Equity and Deferred Taxes and Investment Tax Credit

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The WRDS FR database

Table 1 (continued): List of exhaustive financial ratios from WRDS

Financial Ratio	Variable Name	Category	Formula
Total Debt/Equity	de_ratio	Solvency	Total Liabilities to Shareholders' Equity (common and preferred)
Total Debt/Total Assets	debt_assets	Solvency	Total Debt as a fraction of Total Assets
Total Debt/Total Assets	debt_at	Solvency	Total Liabilities as a fraction of Total Assets
Total Debt/Capital	debt_capital	Solvency	Total Debt as a fraction of Total Capital, where Total Debt is defined as the sum of Accounts Payable and Total Debt in Current and Long-
After-tax Interest Coverage	intcov	Solvency	Multiple of After-tax Income to Interest and Related Expenses
Interest Coverage Ratio	intcov_ratio	Solvency	Multiple of Earnings Before Interest and Taxes to Interest and Related Expenses
Dividend Payout Ratio	dpr	Valuation	Dividends as a fraction of Income Before Extra. Items
Forward P/E to 1-year Growth (PEG) ratio	PEG_1yrforward	Valuation	Price-to-Earnings, excl. Extraordinary Items (diluted) to 1-Year EPS Growth rate
Forward P/E to Long-term Growth (PEG) ratio	PEG_ltgforward	Valuation	Price-to-Earnings, excl. Extraordinary Items (diluted) to Long-term EPS Growth rate
Trailing P/E to Growth (PEG) ratio	PEG_trailing	Valuation	Price-to-Earnings, excl. Extraordinary Items (diluted) to 3-Year past EPS Growth
Book/Market	bm	Valuation	Book Value of Equity as a fraction of Market Value of Equity
Shillers Cyclically Adjusted P/ERatio	capei	Valuation	Multiple of Market Value of Equity to 5-year moving average of Net Income
Dividend Yield	divyield	Valuation	Indicated Dividend Rate as a fraction of Price
Enterprise Value Multiple	evm	Valuation	Multiple of Enterprise Value to EBITDA
Price/Cash flow	pcf	Valuation	Multiple of Market Value of Equity to Net Cash Flow from Operating Activities
P/E (Diluted, Excl. EI)	pe_exi	Valuation	Price-to-Earnings, excl. Extraordinary Items (diluted)
P/E (Diluted, Incl. EI)	pe_inc	Valuation	Price-to-Earnings, incl. Extraordinary Items (diluted)
Price/Operating Earnings(Basic, Excl. EI)	pe_op_basic	Valuation	Price to Operating EPS, excl. Extraordinary Items (Basic)
Price/Operating Earnings(Diluted, Excl. EI)	pe_op_dil	Valuation	Price to Operating EPS, excl. Extraordinary Items (Diluted)
Price/Sales	ps	Valuation	Multiple of Market Value of Equity to Sales
Price/Book	ptb	Valuation	Multiple of Market Value of Equity to Book Value of Equity

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