|  |  |  |
| --- | --- | --- |
| Category | Factor | Variable name |
| Growth | Diluted EPS - 5 Yr Geometric Growth | eps |
|  | Sales per Share - 5 Yr Geometric Growth | sps |
|  | Profit Margin | prof\_mar |
|  | BEst Est Long Term Growth | lgro |
|  | Return on Invested Capital | roic |
|  | Net Income - 1 Yr Growth | ninc |
|  | Gross Margin Adjusted | gmar |
|  | Cash from Operating Act - 5 Yr Geometric Growth | cfo |
|  | Cash Flow - 1 Yr Growth | cf |
|  | Revenue Growth Year over Year | sg |
| Value | BEst P/E Next Year | fpe |
|  | BEst P/Bk | fpb |
|  | Price Earnings Ratio (P/E) | pe |
|  | Price to Book Ratio | pb |
| Quality | Cash Flow to Net Income | cfni |
|  | Total Debt to Total Assets | leve |
|  | BEst Analyst Rating | ar |
|  | Goodwill to Assets % | goodwill |
|  | Total Analyst Recommendations | tar |
|  | Recommendation Consensus | rc |
| Quality as alpha factor, liquidity as contextual factor | Accounts Receivable Turnover | art |
|  | Inventory Turnover | Inv\_turn |
|  | Average Bid Ask Spread Percentage | spread |
|  | Quick Ratio | quick |
|  | Asset Turnover | a\_turn |
| Market | Relative Share Price Momentum | mom |
| Beta (contextual) | Beta calculated by CAPM | beta |
| Size (contextual) | Market capitalization | size |
| Unsystematic risk (contextual) | Var(ri-rf)-beta^2\*var(rm-rf) | unsys |