

Date	Descriptive
Security Name	Descriptive
Sector	Descriptive
Country	Descriptive
Region	Descriptive
Shares Outstanding	Descriptive
Market Value	Descriptive
Investment Classification	Descriptive
T-statistic	Descriptive
Current Ratio	du Jardin et al (2010)
Current Assets/Total Assets	du Jardin et al (2010)
(Current Assets-Stock)/Total Assets	du Jardin et al (2010)
Current Liabilities/Total Assets	du Jardin et al (2010)
Cash/Current Liabilities	du Jardin et al (2010)
Cash/Total Assets	du Jardin et al (2010)
Cash/Total Debt	du Jardin et al (2010)
Net Op. Work. Capital/Total Assets	du Jardin et al (2010)
Long Term Debt/Total Assets	du Jardin et al (2010)
Total Debt/Total Assets	du Jardin et al (2010)
EBIDTA/Total Assets	du Jardin et al (2010)
Net Income/Total Assets	du Jardin et al (2010)
Total Sales/Total Assets	du Jardin et al (2010)
Operating Cash Flow/Total Assets	du Jardin et al (2010)
Operating Cash Flow/Total Sales	du Jardin et al (2010)
Current Assets/Total Sales	du Jardin et al (2010)
Net Op. Work. Capital/Total Sales	du Jardin et al (2010)
Accounts Payable/Total Sales	du Jardin et al (2010)
Accounts Receivable/Total Sales	du Jardin et al (2010)
Inventory/Total Sales	du Jardin et al (2010)
Cash/Total Sales	du Jardin et al (2010)
Operating Profit	Back et al (1998)
Return on Average Equity	Back et al (1998)
Total Liabilities	Back et al (1998)
Solvency	Back et al (1998)
Funds from Operations	Back et al (1998)
Operating Margin	Eklund et al (2002)
Interest Coverage	Eklund et al (2002)
Fixed Asset Turnover	CFA (2009)
Total Asset Turnover	CFA (2009)
Cash Ratio	CFA (2009)
Net Profit Margin	CFA (2009)
Net Asset Value	CFA (2009)
Earnings Per Share	CFA (2009)
EBITDA Per Share	CFA (2009)
Dividend Per Share	CFA (2009)
Total Assets/NAV	Other
Total Assets/NAV Trend	Other
Earnings YoY	Other
NAV YoY	Other
Revenue YoY	Other
Earnings YoY Trend	Other
NAV YoY Trend	Other
Revenue YoY Trend	Other
Beta	Other
Book to Price Value (by Region)	Other
Earnings Yield (by Region)	Other
Return on Equity (by Region)	Other
Book to Price Value (by Sector)	Other
Earnings Yield (by Sector)	Other
Return on Equity (by Sector)	Other
S&P Price	Market Indicator
Gold Price	Market Indicator
Oil Price	Market Indicator
VIX Price	Market Indicator
Copper Price	Market Indicator
GSCI Price	Market Indicator
1 Year US Bond Yield	Market Indicator
10 Year US Bond Yield	Market Indicator