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Category	Subcategory	Mnemonic	Factor Name	Sector	Description
Value	Dividend	DIVYLD_TRL	Trailing dividend yield	All	Computed by dividing the dividends paid over last 12 months by price.
Value	Dividend	DIVYLD_EXP	Expected dividend yield	All	Computed by dividing the expected dividends paid over next 12 months by price.
Value	Dividend	DIVYLD_FY1	Dividend yield, FY1	All	Computed by dividing the expected median dividends paid over next fiscal year by price.
Value	Dividend	DIVYLD_BB	Total yield (dividend + share change)	All	Computed by subtracting price-to-market-cap ratio from the trailing dividend yield.
Value	Dividend	DIVYLD_SH	Total yield (dividend + buyback - issuance)	All	Computed by subtracting the difference between buyback and issuance over market cap from trailing dividend yield.
Value	Dividend	PE_LTM_B	Price-to-EPS, LTM, basic	All	Price divided by earnings per share for last 12 months.
Value	Earnings	PE_LTM_D	Price-to-EPS, LTM, diluted	All	Price divided by diluted earnings per share for last 12 months.
Value	Earnings	PE_FY12M	Price-to-EPS, NTM Median	All	Computed by dividing price by expected median earnings per share for next 12 months.
Value	Earnings	PE_FY1	Price-to-EPS, FY1 Median	All	Computed by dividing price by normalized expected earnings per share for next fiscal year.
Value	Earnings	PE_FY2	Price-to-EPS, FY2 Median	All	Computed by dividing price by normalized expected earnings per share for second fiscal year.
Value	Earnings	EPSYLD_LTM_B	Earnings yield, LTM, basic	All	Ratio of earnings per share for last 12 months to price.
Value	Earnings	EPSYLD_LTM_D	Earnings yield, LTM, diluted	All	Ratio of diluted earnings per share for last 12 months to price.
Value	Earnings	EPSYLD_NTM	Earnings yield, NTM Median	All	Computed by dividing normalized median earnings per share for next 12 months by price.
Value	Earnings	EPSYLD_FY1	Earnings yield, FY1 Median	All	Computed by dividing estimated normalized median earnings per share for next fiscal year by price.
Value	Earnings	EPSYLD_FY2	Earnings yield, FY2 Median	All	Computed by dividing estimated normalized median earnings per share for next second fiscal yearby price.
Value	Earnings	GRO_FL_YLD	Growth flow yield	All	Ratio of sum of net income and R&D expenses to price multiplied by common shares outstanding.
Value	GARP	EPSYLD_GRO	Earnings yield (LTM, basic) x 5Y Exp Growth	All	Computed by multiplying earnings yield with earnings per share growth consensus median.
Value	GARP	EPSYLD_GRO_DIVY	Earnings yield (LTM, basic) x (5Y Exp Growth + Expected Dividend Yield)	All	Computed by multiplying earnings yield by the sum of the earnings per share growth consensus median and the expected dividend yield.
Value	Cash flow	CFOYLD	Operating cash flow yield	All	Computed by dividing the operating net cash flow by price and the number of common shares outstanding.
Value	Cash flow	CFOYLD_FY1	Operating cash flow yield, FY1	All	Calculated by dividing the estimated operating cash flow per share for the next fiscal year by price.
Value	Cash flow	FCFYLD	Free cash flow (unlevered) yield	All	Calculated by dividing the sum of difference between the operating net cash flow and capital expenditure spending by price and common shares outstanding.
Value	Revenue	PSALE	Price-to-sales	All	Calculated by multiplying price by common shares outstanding and then dividing by sales for the last 12 months.
Value	Revenue	PSALE_FY1	Price-to-sales, FY1	All	Calculated by multiplying price by common shares outstanding and then dividing by estimated median revenue for the next fiscal year.

Value	Book	BOOKP	Book-to-market	All	Calculated by dividing total equity by price and common shares outstanding.
Value	Book	TBP	Tangible book-to-market	All	Calculated by subtracting net goodwill and other intangibles from total equity and then dividing by price and common shares outstanding.
Value	Book	BOOKP_FY1	Book-to-market, FY1	All	Calculated by dividing estimated median book value per share for next fiscal year by price.
Value	TEV	EBITDA_EV	EBITDA/TEV	All	Calculated by dividing operating income before depreciation for the last 12 months by the sum of net debt, total preferred shares, noncontrolling interest, and market cap.
Value	TEV	SALE_EV	Revenue/TEV	All	Calculated by dividing total net sales by the sum of net debt, total preferred shares, market cap, and noncontrolling interest.
Value	TEV	EBIT_EV	EBIT/TEV	All	Calculated by dividing operating income after depreciation by total enterprise value.
Value	TEV	FCF_EV	FCF (levered)/TEV	All	Calculated by adding the after-tax operating net cash flow and total interest and related expenses, subtracting capital expenditure spending, and then dividing by total enterprise value.
Value	Target price	TP_RTN	Target price implied return	All	Calculated by subtracting current price from the target price and then dividing by current price.
Value	Historical relative value	HR_EPSYLD	Historical relative earnings yield	All	Calculated by subtracting average earnings yield from last 5 years from earnings yield for last 12 months
Growth	Historical growth	GR_5Y_SALE	Historical 5Y revenue growth trend	All	Calculated by dividing the slope of net sales from last 5 years by net sales from last 12 months.
Growth	Historical growth	GR_5Y_EPS	Historical 5Y EPS growth trend	All	Calculated by dividing the slope of earnings per share for the last 5 years by price.
Growth	Historical growth	GR_5Y_OEPS	Historical 5Y operating EPS growth trend	All	Calculated by dividing the slope of earnings per share from operations for the last five years by price.
Growth	Historical growth	GR_5Y_CFPS	Historical 5Y CFPS growth trend	All	Calculated by dividing the slope of operating net cash flow from last five years by the product of price and common shares outstanding.
Growth	Historical growth	GR_5Y_DPS	Historical 5Y DPS growth trend	All	Calculated by dividing the slope of cash dividends from last five years by the product of price and common shares outstanding.
Growth	Historical growth	AC_5Y_SALE	Historical 5Y revenue growth acceleration	All	Calculated by dividing acceleration of net sales from last five years by net sales.
Growth	Historical growth	AC_5Y_EPS	Historical 5Y EPS growth acceleration	All	Calculated by dividing acceleration of earnings per share for last five years by price.
Growth	Historical growth	AC_5Y_OEPS	Historical 5Y operating EPS growth acceleration	All	Calculated by dividing acceleration of earnings per share from operations for last five years by price.
Growth	Historical growth	AC_5Y_CFPS	Historical 5Y CFPS growth acceleration	All	Calculated by dividing acceleration of operating net cash flow from last five years by the product of price and common shares outstanding.
Growth	Historical growth	AC_5Y_DPS	Historical 5Y DPS growth acceleration	All	Calculated by dividing acceleration of cash dividends from last five years by the product of price and common shares outstanding.
Growth	Historical growth	GR_INTR_EPS	Historical YoY interim EPS growth	All	Calculated by subtracting the EPS lagged by 12 months from current EPS and divided by the lagged EPS.
Growth	Historical growth	GR_INTR_DPS	Historical YoY interim DPS growth	All	Calculated by subtracting the cash dividends lagged by 12 months from current cash dividends and divided by the lagged cash dividends.

Growth	Historical growth	GR_INTR_CFPS	Historical YoY interim CFPS growth	All	Calculated by subtracting the operating net cash flow lagged by 12 months from current operating net cash flow and divided by the lagged operating net cash flow.
Growth	Historical growth	GR_INTR_SALE	Historical YoY interim revenue growth	All	Calculated by subtracting the revenue lagged by 12 months from current revenue and divided by the lagged revenue.
Growth	Historical growth	GR_INTR_SPS	Historical YoY interim revenue per share growth	All	Calculated by subtracting the revenue per share lagged by 12 months from current revenue per share and divided by the lagged revenue per share.
Growth	Expected growth	GR_FY1_EPS	FY1 EPS growth	All	Calculated by subtradcting the normalized actual earnings per share for the fiscal year from the estimated normalized earnings per share for the next fiscal year and dividing by the absolute value of the normalized earnings per share for this year.
Growth	Expected growth	GR_FY2_EPS	FY2 EPS growth	All	Calculated by subtradcting the estimated normalized earnings per share for the next fiscal year from the estimated normalized earnings per share for the year after and dividing by the absolute value of the normalized earnings per share for next year.
Growth	Expected growth	GR_EINTR_EPS	YoY expected interim EPS growth	All	Computed by dividing the estimated earnings per share quarterly growth by the absolute value of the earnings per share actuals lagged by 1 year.
Growth	Expected growth	GR_FY1_DPS	FY1 DPS growth	All	Calculated by subtradting the actual dividend per share for the fiscal year from the estimated dividends per share for next fiscal year then dividing by the absolute value of the actual dividend per share.
Growth	Expected growth	GR_FY2_DPS	FY2 DPS growth	All	Calculated by subtradting the dividend per share for the next fiscal year from the estimated dividends per share for the year after then dividing by the absolute value of the dividend per share for next year.
Growth	Expected growth	GR_FY1_CFPS	FY1 CFPS growth	All	Calculated by subtradting the actual cash flow for the fiscal year from the estimated cash flow for next fiscal year then dividing by the absolute value of the actual cash flow.
Growth	Expected growth	GR_FY2_CFPS	FY2 CFPS growth	All	Calculated by subtradting the cash flow for the next fiscal year from the estimated cash flow for the year after then dividing by the absolute value of the cash flow for next year.
Growth	Expected growth	GR_EINTR_CFPS	YoY expected interim CFPS growth	All	Calculated by dividing the estimated cash flow per share growth percentage by the absolute value of the cash flow per share actuals lagged by 1 year.
Growth	Expected growth	GR_FY1_SALE	FY1 Revenue growth	All	Calculated by subtracting actual revenue growth from estimated revenue growth for next fiscal year and then dividing by the absolute value of actual revenue growth.
Growth	Expected growth	GR_FY2_SALE	FY2 Revenue growth	All	Calculated by subtracting estimated revenue growth for next fiscal year from estimated revenue growth for the year after year and then dividing by the absolute value of estimated revenue growth for next year.

Growth	Expected growth	GR_EINTR_SALE	YoY expected interim Revenue growth	All	Calculated by dividing the estimated revenue quarterly growth percentage by the actual sales lagged by 1 year.
Growth	Expected growth	GR_EXP_5Y_EPS	Consensus expected 5Y EPS growth	All	Calculated by taking the average of the consensus expected earnings per share growth.
Growth	Expected growth	GR_EPS_STAB	Expected 5Y EPS growth/stability	All	Calculated by dividing the earnings per share growth consensus median by the earnings per share standard deviation divided by the absolute value of average earnings per share.
Growth	Historical growth	GR_REINV	Reinvestment rate, LTM	All	Calculated by subtracting the dividends paid over last 12 months from the 12 months moving earnings per share divided by the total stockholders equity divided by number of common shares outstanding.
Growth	Reinvestment	GR_REINV_FY1	Reinvestment rate, FY1	All	Calculated by subtracting the estimated median dividends per share for next fiscal year from the estimated median earnings per share for next fiscal year then divided by the absolute value of the book value per share median for next fiscal year.
Price momentum and reversal	Short term	RTN21D	Total return, past 1M	All	Calculated by subtracting the price and cumulative dividends from last month from price and cumulative dividends from this month and then dividing by the price from the last period.
Price momentum and reversal	Short term	LOTTERY	Maximum daily return in the last 1M (lottery factor)	All	Calculated by taking the rolling high of daily returns for past month.
Price momentum and reversal	Mid term	RTN_12M1M	Price momentum, 12M-1M	All	Calculated by subtracting the total return from last 30 days from the total return of last 365 days.
Price momentum and reversal	Mid term	RTN_126D	Price momentum, 6M	All	Calculated by subtracting the price and cumulative dividends from 6 months ago from price and cumulative dividends from this month and then dividing by the price from the 6 months ago.
Price momentum and reversal	Mid term	RTN_189D	Price momentum, 9M	All	Calculated by subtracting the price and cumulative dividends from 9 months ago from price and cumulative dividends from this month and then dividing by the price from the 9 months ago.
Price momentum and reversal	Mid term	RTN_252D	Price momentum, 12M	All	Calculated by subtracting the price and cumulative dividends from 12 months ago from price and cumulative dividends from this month and then dividing by the price from the 12 months ago.
Price momentum and reversal	Mid term	P_52WLO	Price-to-52W low	All	Calculated by dividing the price by the low of prices from the last 52 weeks
Price momentum and reversal	Mid term	P_52WHI	Price-to-52W high	All	Calculated by dividing the price by the high of prices from the last 52 weeks
Price momentum and reversal	Mid term	P_TREND	Price trend, 12M	All	Calculated by taking the slope of the log of prices from the last year.
MacroAgg.xlsx	Long term	RTN1260D	Total return, past 60M	All	Calculated by taking the total return from the last 1260 days using price and cumulative dividends.
Price momentum and reversal	Mid term	RTN63D	Price momentum, 3M	All	Calculated by taking the total return from the last 63 days using price and cumulative dividends.
Price momentum and reversal	Long term	RTN2520D	Total return, past 120M	All	Calculated by taking the total return from the last 2520 days using price and cumulative dividends.
Analyst sentiment	EPS	ES_EPS_NTM_R1M	NTM EPS revision, 1M	All	Calculated by taking the growth over the last month of the normalized average earnings per share estimate for the next twelve months.

Analyst sentiment	EPS	ES_EPS_NTM_R3M	NTM EPS revision, 3M	All	Calculated by taking the growth over the last three months of the normalized average earnings per share estimate for the next twelve months.
Analyst sentiment	EPS	ES_EPS_FY1_R1M	FY1 EPS revision, 1M	All	Calculated by taking the growth over last month of the consensus average earnings per share for next fiscal year.
Analyst sentiment	EPS	ES_EPS_FY1_R3M	FY1 EPS revision, 3M	All	Calculated by taking the growth over last three months of the consensus average earnings per share for next fiscal year.
Analyst sentiment	EPS	ES_EPS_FY1_D1M	FY1 EPS diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Earnings Per Share and # of Analyst over 1 month
Analyst sentiment	EPS	ES_EPS_FY1_D3M	FY1 EPS diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Earnings Per Share and # of Analyst over 3 months
Analyst sentiment	OEPS	ES_NEPS_NTM_R3M	NTM Normalized EPS revision, 3M	All	Calculated by taking the growth over last three months of the normalized consensus average earnings per share for next 12 months.
Analyst sentiment	DPS	ES_DPS_NTM_R1M	NTM DPS revision, 1M	All	Calculated by taking the growth over last month of the consensus average dividends per share for next twelve months.
Analyst sentiment	DPS	ES_DPS_NTM_R3M	NTM DPS revision, 3M	All	Calculated by taking the growth over last three months of the consensus average dividends per share for next 12 months.
Analyst sentiment	DPS	ES_DPS_FY1_R1M	FY1 DPS revision, 1M	All	Calculated by taking the growth over last month of the consensus average dividends per share for next fiscal year.
Analyst sentiment	DPS	ES_DPS_FY1_R3M	FY1 DPS revision, 3M	All	Calculated by taking the growth over last three months of the consensus average dividends per share for next fiscal year.
Analyst sentiment	DPS	ES_DPS_FY1_D1M	FY1 DPS diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Dividend Per Share and # of Analyst over 1 month
Analyst sentiment	DPS	ES_DPS_FY1_D3M	FY1 DPS diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Dividend Per Share and # of Analyst over 3 months
Analyst sentiment	CFPS	ES_CFPS_NTM_R1M	NTM CFPS revision, 1M	All	Calculated by taking the growth over last month of the consensus average cash flow per share for next twelve months.
Analyst sentiment	CFPS	ES_CFPS_NTM_R3M	NTM CFPS revision, 3M	All	Calculated by taking the growth over last three months of the consensus average cash flow per share for next twelve months.
Analyst sentiment	CFPS	ES_CFPS_FY1_R1M	FY1 CFPS revision, 1M	All	Calculated by taking the growth over last month of the consensus average cash flow per share for next fiscal year.
Analyst sentiment	CFPS	ES_CFPS_FY1_R3M	FY1 CFPS revision, 3M	All	Calculated by taking the growth over last three months of the consensus average cash flow per share for next fiscal year.
Analyst sentiment	CFPS	ES_CFPS_FY1_D1M	FY1 CFPS diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Cash Flow per Share and # of Analyst over 1 month
Analyst sentiment	CFPS	ES_CFPS_FY1_D3M	FY1 CFPS diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Cash Flow per Share and # of Analyst over 3 months
Analyst sentiment	BPS	ES_BPS_NTM_R1M	NTM BPS revision, 1M	All	Calculated by taking the growth over last month of the consensus average book value per share for next twelve months.
Analyst sentiment	BPS	ES_BPS_NTM_R3M	NTM BPS revision, 3M	All	Calculated by taking the growth over last 3 months of the consensus average book value per share for next twelve months.

Analyst sentiment	BPS	ES_BPS_FY1_R1M	FY1 BPS revision, 1M	All	Calculated by taking the growth over last month of the consensus average book value per share for next fiscal year.
Analyst sentiment	BPS	ES_BPS_FY1_R3M	FY1 BPS revision, 3M	All	Calculated by taking the growth over last 3 months of the consensus average book value per share for next fiscal year.
Analyst sentiment	BPS	ES_BPS_FY1_D1M	FY1 BPS diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Book value per Share and # of Analyst over 1 month
Analyst sentiment	BPS	ES_BPS_FY1_D3M	FY1 BPS diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Book value per Share and # of Analyst over 1 month
Analyst sentiment	NAV	ES_NAV_NTM_R1M	NTM NAV revision, 1M	All	Calculated by taking the growth over last month of the consensus average net asset value for next twelve months.
Analyst sentiment	NAV	ES_NAV_NTM_R3M	NTM NAV revision, 3M	All	Calculated by taking the growth over last 3 months of the consensus average net asset value for next twelve months.
Analyst sentiment	NAV	ES_NAV_FY1_R1M	FY1 NAV revision, 1M	All	Calculated by taking the growth over last month of the consensus average net asset value for next fiscal year.
Analyst sentiment	NAV	ES_NAV_FY1_R3M	FY1 NAV revision, 3M	All	Calculated by taking the growth over last 3 months of the consensus average net asset value for next fiscal year.
Analyst sentiment	NAV	ES_NAV_FY1_D1M	FY1 NAV diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Net Asset Value and # of Analyst over 1 month
Analyst sentiment	NAV	ES_NAV_FY1_D3M	FY1 NAV diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Net Asset Value and # of Analyst over 3 months
Analyst sentiment	Revenue	ES_SALE_NTM_R1M	NTM revenue revision, 1M	All	Calculated by subtracting the estimated consensus mean revenue for next 12 months lagged by 1 month from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	Revenue	ES_SALE_NTM_R3M	NTM revenue revision, 3M	All	Calculated by subtracting the estimated consensus mean revenue for next 12 months lagged by 3 months from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	Revenue	ES_SALE_FY1_R1M	FY1 revenue revision, 1M	All	Calculated by subtracting the estimated consensus mean revenue for next fiscal year lagged by 1 month from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	Revenue	ES_SALE_FY1_R3M	FY1 revenue revision, 3M	All	Calculated by subtracting the estimated consensus mean revenue for next fiscal year lagged by 3 months from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	Revenue	ES_SALE_FY1_D1M	FY1 revenue diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Revenue and # of Analyst over 1 month
Analyst sentiment	Revenue	ES_SALE_FY1_D3M	FY1 revenue diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year Revenue and # of Analyst over 3 months
Analyst sentiment	DBITDA	ES_EBITDA_NTM_R1M	NTM EBITDA revision, 1M	All	Calculated by subtracting the estimated consensus mean EBITDA for next 12 months lagged by 1 month from the current estimated mean revenue then dividing by the lagged estimate.

Analyst sentiment	DBITDA	ES_EBITDA_NTM_R3M	NTM EBITDA revision, 3M	All	Calculated by subtracting the estimated consensus mean EBITDA for next 12 months lagged by 3 months from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	DBITDA	ES_EBITDA_FY1_R1M	FY1 EBITDA revision, 1M	All	Calculated by subtracting the estimated consensus mean EBITDA for next fiscal year lagged by 1 month from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	DBITDA	ES_EBITDA_FY1_R3M	FY1 EBITDA revision, 3M	All	Calculated by subtracting the estimated consensus mean EBITDA for next fiscal year lagged by 3 months from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	DBITDA	ES_EBITDA_FY1_D1M	FY1 EBITDA diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year EBITDA and # of Analyst over 1 month
Analyst sentiment	DBITDA	ES_EBITDA_FY1_D3M	FY1 EBITDA diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year EBITDA and # of Analyst over 3 months
Analyst sentiment	EBIT	ES_EBIT_NTM_R1M	NTM EBIT revision, 1M	All	Calculated by subtracting the estimated consensus mean EBIT for next 12 months lagged by 1 month from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	EBIT	ES_EBIT_NTM_R3M	NTM EBIT revision, 3M	All	Calculated by subtracting the estimated consensus mean EBIT for next 12 months lagged by 3 months from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	EBIT	ES_EBIT_FY1_R1M	FY1 EBIT revision, 1M	All	Calculated by subtracting the estimated consensus mean EBIT for next fiscal year lagged by 1 month from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	EBIT	ES_EBIT_FY1_R3M	FY1 EBIT revision, 3M	All	Calculated by subtracting the estimated consensus mean EBIT for next fiscal year lagged by 3 months from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	EBIT	ES_EBIT_FY1_D1M	FY1 EBIT diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year EBIT and # of Analyst over 1 month
Analyst sentiment	EBIT	ES_EBIT_FY1_D3M	FY1 EBIT diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year EBIT and # of Analyst over 3 months
Analyst sentiment	ROE	ES_ROE_NTM_R1M	NTM ROE revision, 1M	All	Calculated by subtracting the estimated consensus mean ROE for next 12 months lagged by 1 month from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	ROE	ES_ROE_NTM_R3M	NTM ROE revision, 3M	All	Calculated by subtracting the estimated consensus mean ROE for next 12 months lagged by 3 months from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	ROE	ES_ROE_FY1_R1M	FY1 ROE revision, 1M	All	Calculated by subtracting the estimated consensus mean ROE for next fiscal year lagged by 1 month from the current estimated mean revenue then dividing by the lagged estimate.

Analyst sentiment	ROE	ES_ROE_FY1_R3M	FY1 ROE revision, 3M	All	Calculated by subtracting the estimated consensus mean ROE for next fiscal year lagged by 3 months from the current estimated mean revenue then dividing by the lagged estimate.
Analyst sentiment	ROE	ES_ROE_FY1_D1M	FY1 ROE diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year ROE and # of Analyst over 1 month
Analyst sentiment	ROE	ES_ROE_FY1_D3M	FY1 ROE diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Current Fiscal Year ROE and # of Analyst over 3 months
Analyst sentiment	Long-term growth	ES_LTG_R1M	Long-term growth revision, 1M	All	Calculated by evaluating the growth over the last month of the long term average estimate of EPS.
Analyst sentiment	Long-term growth	ES_LTG_R3M	Long-term growth revision, 3M	All	Calculated by evaluating the growth over the last 3 months of the long term average estimate of EPS.
Analyst sentiment	Long-term growth	ES_LTG_D1M	Long-term growth diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Long Term Growth and # of Analyst over 1 month
Analyst sentiment	Long-term growth	ES_LTG_D3M	Long-term growth diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Long Term Growth and # of Analyst over 1 month
Analyst sentiment	Recommendation	ES_REC_R1M	Recommendation revision, 1M	All	Calculated by evaluating the growth over the last month of the average consensus recommendation.
Analyst sentiment	Recommendation	ES_REC_R3M	Recommendation revision, 3M	All	Calculated by evaluating the growth over the last 3 months of the average consensus recommendation.
Analyst sentiment	Recommendation	ES_REC_D1M	Recommendation diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Stock Recommendation and # of Analyst over 1 month
Analyst sentiment	Recommendation	ES_REC_D3M	Recommendation diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Stock Recommendation and # of Analyst over 3 months
Analyst sentiment	Target price	ES_TP_R1M	Target price revision, 1M	All	Calculated by evaluating the growth over last month of the average consensus target price.
Analyst sentiment	Target price	ES_TP_R3M	Target price revision, 3M	All	Calculated by evaluating the growth over last 3 months of the average consensus target price.
Analyst sentiment	Target price	ES_TP_D1M	Target price diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Target Price and # of Analyst over 1 month
Analyst sentiment	Target price	ES_TP_D3M	Target price diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Target Price and # of Analyst over 3 months
Analyst sentiment	Volatility	ES_VOL_R1M	Analyst estimated vol revision, 1M	All	Calculated by evaluating the change over last month of the average consensus volatility.
Analyst sentiment	Volatility	ES_VOL_R3M	Analyst estimated vol revision, 3M	All	Calculated by evaluating the change over last 3 months of the average consensus volatility.
Analyst sentiment	Volatility	ES_VOL_D1M	Analyst estimated vol diffusion (up/down ratio), 1M	All	Calculated as a ratio of net analysts upgrade of Stock Volality and # of Analyst over 1 month
Analyst sentiment	Volatility	ES_VOL_D3M	Analyst estimated vol diffusion (up/down ratio), 3M	All	Calculated as a ratio of net analysts upgrade of Stock Volality and # of Analyst over 3 months
Analyst sentiment	Expectation Gap	ES_GAP	Expectation gap (5Y exp growth - FY2 growth)	All	Calculated by subtracting the estimated EPS growth percentage for fiscal year 2 from the long term average EPS growth percentage.
Analyst sentiment	Recommendation	ES_RECOMM_AVG	Mean recommendation	All	Calculated by taking the average of the analyst recommendation.
Analyst sentiment	Volatility	ES_VOL_AVG	Mean volatility forecast	All	Calculated by taking the average of the price volatility forecast.
Analyst sentiment	Surprise	OEPS_SUR	Normalized EPS surprise (vs consensus)	All	Calculated as a percentage surprise based on Operation EPS. The ratio uses consensus median in the denominator and surprise is computed as the difference between actual and consensus median prior to earnings release

Analyst sentiment	Surprise	DPS_SUR	DPS surprise (vs consensus)	All	Calculated as a percentage surprise based on DPS. The ratio uses consensus median in the denominator and surprise is computed as the difference between actual and consensus median prior to earnings release
Analyst sentiment	Surprise	CFPS_SUR	CFPS surprise (vs consensus)	All	Calculated as a percentage surprise based on Cash Flow per share. The ratio uses consensus median in the denominator and surprise is computed as the difference between actual and consensus median prior to earnings release
Analyst sentiment	Surprise	NAV_SUR	NAV surprise (vs consensus)	All	Calculated as a percentage surprise based on NAV per share. The ratio uses consensus median in the denominator and surprise is computed as the difference between actual and consensus median prior to earnings release
Analyst sentiment	Surprise	SALE_SUR	Revenue surprise (vs consensus)	All	Calculated as a percentage surprise based on Revenue. The ratio uses consensus median in the denominator and surprise is computed as the difference between actual and consensus median prior to earnings release
Analyst sentiment	Surprise	EBITDA_SUR	EBITDA surprise (vs consensus)	All	Calculated as a percentage surprise based on EBITDA. The ratio uses consensus median in the denominator and surprise is computed as the difference between actual and consensus median prior to earnings release
Analyst sentiment	Surprise	EPS_SUR_DECAY	Earnings surprise (vs consensus), 1 month half life decay	All	Calculated as a percentage surprise based on EBITDA. The ratio uses consensus median in the denominator and surprise is computed as the difference between actual and consensus median prior to earnings release. The signal is tailored to decay exponentially from the earnings date with 1 month half life.
Analyst sentiment	Surprise	EBIT_SUR	EBIT surprise (vs consensus)	All	Calculated as a percentage surprise based on EBIT. The ratio uses consensus median in the denominator and surprise is computed as the difference between actual and consensus median prior to earnings release
Quality	Profitability	ROE	ROE, LTM	All	Ratio of rolling sum of income before extraordinary items and noncontrolling interests of last twelve months to the average of current total equity and total equity lagged by 1 year.
Quality	Profitability	ROA	ROA, LTM	All	Ratio of sum of income before extraordinary items and noncontrolling interests to the average of total assets and total assets lagged by 1 year.
Quality	Profitability	RNOA	Return on net operating assets (RNOA), LTM	All	Ratio of sum of income before extraordinary items and noncontrolling interests to the sum of cash and short-term investments, total preferred stock, total common equity, total debt in current liabilities, and total long term debt.
Quality	Profitability	ROIC	ROIC, LTM	All	Ratio of sum of income before extraordinary items and noncontrolling interests for the last 12 months to the total quarterly invested capital.

Quality	Profitability	CFROE	Cash flow return on equity (CFROE)	All	Ratio of rolling sum of operating net cash flow of last twelve months to the average of current total equity and total equity lagged by 1 year.
Quality	Profitability	CFROA	Cash flow return on asset (CFROA)	All	Ratio of sum of net operating cash flow and after-tax interest and related expenses to the average of total assets and total assets lagged by 1 year.
Quality	Profitability	CFRNOA	Cash flow return on net operating assets (CFRNOA)	All	Ratio of sum of net operating cash flow return and after-tax interest and related expenses to the sum of cash and short-term investments, total preferred stock, total common equity, total debt in current liabilities, and total long term debt.
Quality	Profitability	SALE_ASSET	Sales to total assets (asset turnover)	All	Calculated by dividing the total net sales by the average of current total equity and total equity lagged by 1 year.
Quality	Profitability	GROSS_MARGIN	Gross profit margin	All	Calculated by dividing total gross profit by total sales.
Quality	Profitability	BERRY	Berry ratio (gross profits/operating expenses)	All	Calculated by subtracting total cost of goods sold from total sales and then dividing by total operating expense.
Quality	Profitability	OP_MARGIN	Operating profit margin (EBIT margin)	All	Ratio of total operating income after depreciation to total sales.
Quality	Profitability	NET_MARGIN	Net income margin	All	Ratio of total income before extraordinary items to total sales.
Quality	Profitability	SALE_EMPL	Revenue per employee	All	Calculated by dividing total sales by number of employees.
Quality	Change in profitability	ROE_CHG	YoY change in ROE	All	Calculated by subtracting ROE from 4 quarters ago from current ROE.
Quality	Change in profitability	ROA_CHG	YoY change in ROA	All	Calculated by subtracting the ratio of after-tax operating income after depreciation of last twelve months from previous year to the average total assets from the previous year from ROA.
Quality	Change in profitability	SALE_ASSET_CHG	YoY change in asset turnover	All	Calculated by subtracting the total sales from last twelve months of previous year over average total assets from previous year from the ratio of total sales from last twelve months over the average total assets from last twelve months.
Quality	Change in profitability	GROSS_MARGIN_CHG	YoY change in gross profit margin	All	Calculated by subtracting the ratio of gross profit to total sales from last twelve months of the previous year from gross profit from last twelve months divided by sales.
Quality	Change in profitability	OP_MARGIN_CHG	YoY change in operating profit margin	All	Calculated by subtracting operating income after depreciation over sales from last twelve months lagged by 1 year from current operating income after depreciation over sales from last twelve months.
Quality	Expected profitability	ES_ROE_FY1_ME	ROE, FY1	All	Return on equity consensus median estimate for next fiscal year.
Quality	Expected profitability	CFROE_FY1	CFROE, FY1	All	Calculated by dividing the estimated median cash flow per share for next fiscal year by the ratio of total stockholders equity to common shares outstanding.
Quality	Expected profitability	SALE_ASSET_FY1	Asset turnover, FY1	All	Calculated by dividing the median revenue consensus estimate for next fiscal year by total assets.

Quality	Stability in profitability	ROE_STAB	ROE stability, 5Y	All	Calculated by dividing the standard deviation of past five year interim ROE by the rolling average of past five year interim ROE.
Quality	Stability in profitability	ROA_STAB	ROA stability, 5Y	All	Calculated by dividing the standard deviation of past 5Y interim ROA by the average of past 5Y interim ROA.
Quality	Stability in profitability	MARGIN_STAB	Gross margin stability, 5Y	All	Calculated by dividing the standard deviation of past 5Y interim gross margin by the average of past 5Y interim gross margin.
Quality	Financial leverage	CURRENT_R	Current ratio	All	Calculated by dividing current total assets by current total liabilities.
Quality	Financial leverage	QUICK_R	Quick ratio	All	Calculated by dividing the sum of cash and short term investments and total receivables by total current liabilities.
Quality	Financial leverage	RECEIVA_TO	Accounts receivable turnover	All	Calculated by dividing total sales from last twelve months by average total receivales from last twelve months.
Quality	Financial leverage	INVENT_TO	Inventory turnover	All	Calculated by dividing total cost of goods sold from last twelve months by the average total inventory from last year.
Quality	Financial leverage	PAYABLE_TO	Accounts payable turnover	All	Calculated by dividing total cost of goods sold from last twelve months by average total accounts payable from past year.
Quality	Financial leverage	LT_DT_EQUITY	Long-term debt/common equity	All	Calculated by dividing total long term debt by total common equity.
Quality	Financial leverage	LT_DT_CAPITAL	Long-term debt/total capital	All	Calculated by dividing total long term debt by total invested capital.
Quality	Financial leverage	DEBT_EQUITY	Total debt/total equity	All	Calculated by dividing the sum of long term debt and debt in current liabilities by total stockholders equity.
Quality	Financial leverage	DEBT_CAPITAL	Total debt/total capital	All	Calculated by dividing the sum of long term debt and debt in current liabilities by total invested capital.
Quality	Financial leverage	DEBT_MKTCAPITAL	Total debt/total capital at market value	All	Calculated by dividing the sum of long term debt and debt in current liabilities by sum of total long term debt, debt in current liabilities, total preferred stock, noncontrolling interests, and market cap.
Quality	Financial leverage	LT_DT_EQ_CHG	YoY change in long-term debt/common equity	All	Calculated by subtracting long-term debt over equity lagged by 1 year from current long-term debt over equity.
Quality	Financial leverage	CFO_CURR_LIAB	Operating cash flow to current liabilities	All	Calculated by dividing total operating net cash flow from last twelve months by total current liabilities.
Quality	Financial leverage	INT_COVER	Interest Coverage	All	Calculated by dividing operating income after depreciation of last twelve months by total interest and related expenses from last twelve months.
Quality	Financial leverage	ALTMAN1968	Altman's z-score [1968]	All	
Quality	Financial leverage	ALTMAN1983	Altman's z-score [1983]	All	
Quality	Financial leverage	MERTON	Merton's distance to default	All	Calculated by dividing the log of total debt over total capital by market value by the product of realized volatility of last three months and total debt over total capital by market value minus one.
Quality	Dividend payout	DIV_PAYOUT	Dividend payout ratio, trailing	All	Calculated by dividing total dividends paid over last twelve months by earnings per share excluding extraordinary items over last 12 months.
Quality	Dividend payout	EXP_DIV_PAYOUT	Dividend payout ratio, expected	All	Calculated by dividing estimated dividends per share for next fiscal year by estimated earnings per share for next fiscal year.

Quality	Earnings quality	ACCRUALS	Accruals (Sloan 1996)	All	Sum of accounts receivable, inventory minus decrease, accounts payable and accrued liabilities minus increase, income taxes minus accrued minus increase, and assets and liabilities minus other of last twelve months multiplied by negative one and then divided by average total assets of last year.
Quality	Earnings quality	PERC_ACCRU	Percent accruals	All	Sum of accounts receivable, inventory minus decrease, accounts payable and accrued liabilities minus increase, income taxes minus accrued minus increase, and assets and liabilities minus other of last twelve months multiplied by negative one and then divided by absolute value of operating net cash flow of last 12 months.
Quality	Stability	EPS_STAB	Historical EPS stability, coef of determination	All	Calculated by dividing standard devation of EPS of last 5 years by absolute value of average EPS of last 5 years.
Quality	Stability	OEPS_STAB	Historical operating EPS stability, coef of determination	All	Calculated by dividing standard deviation of EPS from operations of last 5 years by absolute value of the average EPS from operations of last 5 years.
Quality	Stability	SALE_STAB	Historical revenue stability, coef of determination	All	Calculated by dividing standard deviation of net sales of last 5 years by absolute value of the average net sales of last 5 years.
Quality	Stability	EPS_DISP	FY1 EPS dispersion	All	Calculated by dividing standard deviation of normalized estimated EPS for next fiscal year by price.
Quality	Stability	EPS_VARIA	FY1 EPS coefficient of variation	All	Calculated by dividing standard deviation of normalized estimated EPS for next fiscal year by estimated median EPS for next fiscal year.
Quality	Stability	SALE_VARIA	FY1 revenue coefficient of variation	All	Calculated by dividing the standard deviation of estimated revenue for next fiscal year by estimated median revenue for next fiscal year.
Quality	Capital utilization	ASSET_GR	Asset growth anomaly (Cooper, Gulen, Schill [2008])	All	Calculated by subtracting total assets lagged by 1 year from total assets and then dividing by the absolute value of the lagged total assets.
Quality	Capital utilization	CA_GR	Growth in current assets	All	Calculated by subtracting total current assets lagged by 1 year from total current assets and then dividing by the absolute value of the lagged total current assets.
Quality	Capital utilization	PPE_GR	Growth in property, plan, and equipment	All	Calculated by subtracting net property, plant, and equipmet from net property, plant, and equipment lagged by 1 year and then divided by the lagged value.
Quality	Capital utilization	OA_GR	Growth in other assets	All	Calculated by subtracting other assets lagged by 1 year from current other assets and then dividing by the absolute value of the lagged other assets.
Quality	Capital utilization	CL_GR	Growth in current liabilities	All	Calculated by subtracting current liabilities lagged by 1 year from current liabilities and then dividing by the absolute value of the lagged current liabilities.
Quality	Capital utilization	TL_GR	Growth in total liabilities	All	Calculated by subtracting total liabilities lagged by 1 year from total liabilities and then dividing by the absolute value of the lagged total liabilities.

Quality	Capital utilization	TE_GR	Growth in total shareholders' equity	All	Calculated by subtracting total stockholders' equity lagged by 1 year from total stockholders' equity and then dividing by the absolute value of the lagged total stockholders' equity.
Quality	Capital utilization	ASSET_PS_GR	Asset growth anomaly, per share total assets	All	Calculated by subtracting total assets per share lagged by 1 year from current total assets per share and then dividing by the absolute value of the lagged total assets per share.
Quality	Capital utilization	CA_PS_GR	Growth in per share current assets	All	Calculated by subtracting total current assets per share lagged by 1 year from total current assets per share and then dividing by the absolute value of the lagged total current assets per share.
Quality	Capital utilization	PPE_PS_GR	Growth in per share property, plan, and equipment	All	Calculated by subtracting property, plan, and equipment per share lagged by 1 year from current property, plan, and equipment per share and then dividing by the absolute value of the lagged property, plan, and equipment per share.
Quality	Capital utilization	OA_PS_GR	Growth in per share other assets	All	Calculated by subtracting other assets per share lagged by 1 year from current other assets per share and then dividing by the absolute value of the lagged other assets per share.
Quality	Capital utilization	CL_PS_GR	Growth in per share current liabilities	All	Calculated by subtracting current liabilities per share lagged by 1 year from current liabilities per share and then dividing by the absolute value of the lagged current liabilities per share.
Quality	Capital utilization	TL_PS_GR	Growth in per share total liabilities	All	Calculated by subtracting total liabilities per share lagged by 1 year from current total liabilities per share and then dividing by the absolute value of the lagged total liabilities per share.
Quality	Capital utilization	TE_PS_GR	Growth in per share total shareholders' equity	All	Calculated by subtracting total stockholders' equity per share lagged by 1 year from total stockholders' equity per share and then dividing by the absolute value of the lagged total stockholders' equity per share.
Quality	Capital utilization	SHARE_CHG	YoY change in share count	All	Ratio of common shares outstanding minus common shares outstanding lagged by 1 year then divided by the lagged value.
Quality	Capital utilization	DEBT_CHG	YoY change in debt outstanding	All	Ratio of total long-term debt minus long-term debt lagged by 1 year then divided by the lagged value.
Quality	Capital utilization	EXT_FIN_NOA	Net external financing/net operating assets	All	Cash dividends plus purchase of common and preferred stock plus long-term debt reduction minus sale of common and preferred stock and long-term debt issuance over total common equity plus total debt in current liabilities plus total long-term debt plus total preferred stock minus cash and short-term investments.
Alternative	Technical	VOL_VO_P_1M	Volatility of volume/price, 1M	All	Calculated by taking the standard deviation of the log of daily trading volume per share for last month.
Alternative	Technical	VOL_VO_P_12M	Volatility of volume/price, 12M	All	Calculated by taking the standard deviation of the log of daily trading volume per share for last 12 months.
Alternative	Technical	MA_15_36	Moving average crossover, 15W-36W	All	Calculated by dividing the average price from last 15 weeks by the average price from last 36 weeks.

Alternative	Technical	MA_30_75	Moving average crossover, 30W-75W	All	Calculated by dividing the average price from last 30 weeks by the average price from last 75 weeks.
Alternative	Technical	OBV	On Balance Volume	All	Based on https://www.investopedia.com/terms/o/onbalancevolume.asp
Alternative	Technical	WR	Williams %R	All	Ratio of the difference between 3-week high price and current price to the difference of the 3-week high and 3-week low price.
Alternative	Technical	CLV	Close Location Value	All	Calculated by subtracting the difference of daily high and price close from the difference of price close and daily low and then dividing by the difference of daily high and daily low.
Alternative	Technical	BB	Bollinger Bands	All	Calculated by subtracting average price from last 3 weeks from current price and then dividing by the standard deviation of price from last 3 weeks.
Alternative	Technical	ADL	Accumulation Distribution Line	All	Ratio of sum of close location value multiplied by trading volume of past month to average trading volume of last 2 weeks.
Alternative	Technical	CMF	Chaikin Money Flow	All	Ratio of sum of close location value multiplied by trading volume of past month to average trading volume of last month.
Alternative	Technical	MACD	Moving Average Convergence/Divergence Oscillator (MACD)	All	Difference of exponential average of price of last 12 days and exponential average of price of last 26 days minus exponential average over last 9 days of the difference of exponential average of price of last 12 days and exponential average of last 26 days then divided by price.
Alternative	Technical	PPO	percentage price oscillator	All	Ratio of exponential avg. of price of last 26 days minus exponential average of last twelve days to the difference of exponential avg. of last 26 days and exponential average over last 9 days of the difference of exponential avg. of last 26 days and exponential avg. of last 12 days.
Alternative	Technical	PVO	Percentage Volume Oscillator	All	Ratio of difference of exponential average of trading volume from past 12 days and exponential average of trading volume from past 26 days to difference of exponential avg. of trading volume from last 26 days and the exponential avg. of last 9 days of exponential avg. of trading volume from last 12 days minus exponential avg. of last 26 days divided by exponential avg. of last 26 days.
Alternative	Technical	SO	Stochastic Oscillator	All	Calculated by taking the exponential average over 39 days of the exponential average over 29 days of price minus 2-month low over 2-month high minus 2-month low.
Alternative	Technical	CCI	Commodity Channel Index	All	Average of daily price high, low, and close minus the rolling average over one month of avg. of high, low, and close then divided by the standard deviation over past month of avg. high, low, and clsoe.
Alternative	Technical	VI	Vortex Indicator	All	Sum over 3 weeks of absolute value of price high minues the price high lagged 1 day minus sum over 3 weeks of absolute value of price low minus price low lagged 1 day then divided by sum of price high minus price low over last 3 weeks.

Alternative	Technical	TSI	True Strength Index	All	Ratio of exponential avg. of past 13 days of exponential avg. of past 25 days of price minus price lagged by 1 day to the exponential avg. over past 13 days of exponential avg. of past 25 days of absolute value of price minus price lagged 1 day.
Alternative	Technical	TRIX	TRIX	All	Growth of exponential avg. over past 15 days of exponential avg. over past 15 days of exponential avg. over past 15 days of price.
Alternative	Technical	ATR	Average True Range	All	Calculated by taking the average of price high minus price low over last 3 weeks divided by the exponential average of price over the past 3 weeks.
Alternative	Technical	CO	Chaikin Oscillator	All	Average over last 3 days of sum of close location value multiplied by trading volume of last month minus the average over last 2 weeks of sum of close location value multiplied by trading volume of last month then divided by the average trading volume of last 2 weeks
Alternative	Technical	DPMO	DecisionPoint Price Momentum Oscillator	All	Exponential avg. of last 9 days of exponential avg. of last 12 days of exponential avg. over last 26 days of quotient of price and price lagged 1 day subtracted by 1.
Alternative	Technical	DPO	Detrended Price Oscillator	All	Calculated by subtracting average price from last 4 weeks from price lagged by 2 weeks and then divided by price
Alternative	Technical	EMV	Ease of Movement	All	
Alternative	Technical	FI	Force Index	All	Exponential average of last 13 days of difference of price and price lagged 1 day and trading volume divided by product of average trading volume and price of last 3 weeks.
Alternative	Technical	MI	Mass Index	All	Sum of last 5 weeks of the exponential avg. over last 9 days of high minus low divided by exponential avg. over last 9 days of exponential avg. over last 9 days of high minus low.
Alternative	Technical	NVI	Negative Volume Index	All	Sum over last 3 weeks of price divided by price lagged 1 day minus 1.
Alternative	Technical	MFI	Money Flow Index	All	Based on this formulation https://www.investopedia.com/terms/m/mfi.asp
Alternative	Technical	VPT	Volume Price Trend	All	Ratio of exponential average over last 14 days of sum over past 3 weeks of price divided by price lagged 1 day minus 1 and then multiplied by trading volume to average trading volume of last 3 weeks.
Alternative	Risk	REAL_VOL	Realized vol, 1Y daily	All	Calculated by taking the rolling standard deviation of the daily total return.
Alternative	Risk	REAL_VOL3M	Realized vol, 3M daily	All	Calculated by taking the standard deviation of daily total return of last 3 months.
Alternative	Risk	SKEW	Skewness, 1Y daily	All	Calculated by taking the rolling skew of daily total return over the past year.
Alternative	Risk	KURT	Kurtosis, 1Y daily	All	Calculated by taking the rolling kurtosis of daily total return over the past year.
Alternative	Risk	ABN_VOLM	Abnormal volume	All	Calculated by subtracting average trading volume from last 3 months from the average trading volume of last month and then divided by the standard deviation of trading volume from past 3 months.
Alternative	Liquidity	FLOAT_TO	Float turnover, 12M	All	Calculated by dividing the sum of daily trading volume of past year by index market cap close over past year.

Alternative	Liquidity	AMIHUD	Amihud illiquidity	All	Average over past month of absolute value of daily returns multiplied by 1e9 then divided by price multiplied by trading volume.
Alternative	Size	LOG_MKTCAP	Log total market capitalization	All	Calculated by taking the log of shares outstanding multiplied by price.
Alternative	Size	LOG_FLOAT	Log float-adjusted market capitalization	All	Calculated by taking the log of index market cap close.
Alternative	Size	LOG_ASSET	Log of total assets	All	Calculated by taking the log of total quarterly assets.
Alternative	Size	LOG_SALE	Log of revenue	All	Calculated by taking the log of revenue over the last twelve months.
Alternative	Size	LOG_PRICE	Log of share price	All	Calculated by taking the log of daily price.
Alternative	Size	EMP	# of employees	All	Number of employees.
Alternative	Size	ES_REC_NO	# of analysts providing recommendations	All	Sum of number of hold, sell, and buy recommendations fron analysts.
Alternative	Size	ES_EPS_FY1_NO	# of analysts providing FY1 EPS estimates	All	Number of analysts providing estimates for normalized EPS for next fiscal year.
Big data	News based	NEWS_SENTVOL_91D	# of novel/relevant/non-neutral news, 91D	All	Sum of non-neutral news stories for an entity on a given day over past 3 months.
Big data	News based	NEWS_ABNO_SENT_1D	Abnormal sentiment of novel/relevant/non-neutral news 1D/365D	All	Event sentiment score divided by average event sentiment score over past year.
Big data	News based	NEWS_SENT_1M	Average Sentiment Over 1Month	All	Average event sentiment score over past month.
Big data	News based	NEWS_SENT_3M	Average Sentiment Over 3 Month	All	Average event sentiment score over past 3 months.
Big data	News based	NEWS_SENTVOL_1D	# of novel/relevant/non-neutral news, 1D	All	Number of relevant news stories for an entity on a given day.
Big data	News based	NEWS_ABNO_VOL_1D	Abnormal volume (z-score) of novel/relevant/non-neutral news, 1D/365D	All	Number of non-neutral news stories for an netity on a given day divded by average number of non-neutral news stories for an entity on a given day over the past year.