

# Data Description

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## Overview

This document aims at giving you an overview of my DataBase folders. This one is split up into several sub-folders :

## CAPM

This sub-folders contains :

- i. the Fama and French 3 Factors (ie. Risk Free Rate and Return Market) collecting from <http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/index.html> on 18th April 2018 and,
- ii. The “CAPM.csv” file which is the output of the *MakeFile\_Capm.rmd*.

The second file contains several variables :

- Ra : Compounded returns (i.e.  $\log(1+r)$  with r equals the monthly return of the stock
- Rf : Rf = Risk Free Rate
- Rm : The Market Return
- Beta : Beta of the CAPM
- AlphaJensen : Jensen’s Alpha which had been calculated using the CAMP 3 factors, namely :  $\text{AlphaJensen} = (Ra - Rf) - \text{Beta} * (Rm - Rf)$
- CostEquity : Cost of Equity calculated with the CAPM as  $\text{CostEquity} = Rf + \text{Beta} * (Rm - Rf)$

All data are on a monthly based.

## StockPup

This sub-folders contains two csv files and are the output of the *MakeFile\_StockPup.rmd* :

- i. *StkP\_From2012.csv* which are data from 2012 (i.e. the fourth quartely) for all my companies.
- ii. *Stkp\_From2012.csv* which are quartely data for all my companies and no restriction of times is applied. This is the full dataset of StockPup.

Both files contain several variables :

- Shares : The total number of common shares outstanding at the end of a given quarter, including all classes of common stock.
- Shares split adjusted : The number of shares the company had at the end of a given quarter, adjusted for splits to be comparable to today’s shares.
- Split factor : If an investor started with 1 share of stock at the end of a given quarter, the split factor for that quarter indicates how many shares the investor would own today as a result of subsequent stock splits.
- Current assets : Current assets at the end of a quarter.
- Assets : Total assets at the end of a quarter.
- Current liabilities : Current liabilities at the end of a quarter.
- Liabilities : Total liabilities at the end of a quarter.
- Shareholders equity : Total shareholders’ equity at the end of a quarter, including both common and preferred stockholders.

- Non-controlling interest : Non-controlling or minority interest, if any, excluded from Shareholders equity.
- Preferred equity : Preferred equity, if any, included in Shareholders equity.
- Goodwill & intangibles : Total Goodwill and all other Intangible assets, if any.
- Long-term debt : All long-term debt including capital lease obligations.
- Revenue : Total revenue for a given quarter.
- Earnings : Earnings or Net Income for a given quarter.
- Earnings available for common stockholders : Earnings available for common stockholders - Net income minus earnings that must be distributed to preferred shareholders. May be omitted when not reported by the company.
- EPS basic : Basic earnings per share for a given quarter.
- EPS diluted : Diluted earnings per share.
- Dividend per share : Common stock dividends paid during a quarter per share, including all regular and special dividends and distributions to common shareholders.
- Cash from operating activities : Cash produced by operating activities during a given quarter, including Continuing and Discontinued operations.
- Cash from investing activities : Cash produced by investing activities during a given quarter, including Continuing and Discontinued operations.
- Cash from financing activities : Cash produced by financing activities during a given quarter, including Continuing and Discontinued operations.
- Cash change during period : Change in cash and cash equivalents during a given quarter, including Effect of Exchange Rate Movements and Other Cash Change Adjustments, if any.
- Cash at end of period : Cash and cash equivalents at the end of a quarter, including Continuing and Discontinued operations.
- Capital expenditures : Capital Expenditures are the cash outflows for long-term productive assets, net of cash from disposals of capital assets.
- Price : The medium price per share of the company common stock during a given quarter. The prices are as reported, and are not adjusted for subsequent dividends.
- Price high : The highest price per share of the company common stock during a given quarter.
- Price low : The lowest price of the company common stock during a quarter.
- ROE : Return on equity is the ratio of Earnings (available to common stockholders) TTM (over the Trailing Twelve Months) to TTM average common shareholders' equity.
- ROA : Return on assets is the ratio of total Earnings TTM to TTM average Assets.
- Book value of equity per share : Common stockholders' equity per share, also known as BVPS.
- P/B ratio : The ratio of Price to Book value of equity per share as of the previous quarter.
- P/E ratio : The ratio of Price to EPS diluted TTM as of the previous quarter.
- Cumulative dividends per share : The aggregate amount of dividends paid per split-adjusted share of common stock from the first available reporting quarter until a given quarter.
- Dividend payout ratio : The ratio of Dividends TTM to Earnings (available to common stockholders) TTM.
- Long-term debt to equity ratio : The ratio of Long-term debt to common shareholders' equity (Shareholders equity minus Preferred equity).
- Equity to assets ratio : The ratio of common shareholders' equity (Shareholders equity minus \* Preferred equity) to Assets.
- Current ratio : The ratio of Current assets to Current liabilities.
- Net margin : The ratio of Earnings (available for common stockholders) TTM to Revenue TTM.
- Asset turnover : The ratio of Revenue TTM to TTM average Assets.
- Free cash flow per share : Cash from operating activities minus the Capital Expenditures for a quarter.