***Table 1: Common Indicators and Factors in Equity Research***

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| Factor Type | Factor Categories | Sample List of Indicators |
| 技术类指标(Technical Indicators) | 均线指标类因子  (Moving Average Factor) | Simple Moving Average (SMA); Exponential Moving Average (EMA); Weighted Moving Average (WMA); Double Exponential Moving Average (DEMA); Triple Exponential Moving Average (TEMA); Gann High Low Activator (HiLo); Hull Exponential Moving Average (HMA); Linear Regression Moving Average (LINREG); Symmetric Weighted Moving Average (SMWA); Variable Index Dynamic Average (VIDYA); Volume Weighted Moving Average (VWMA); Zero Lag Moving Average (ZLMA); and etc. |
| 成交量类因子  (Volume Factor) | Accumulation/Distribution Oscillator (ADOSC); Chaikin Money Flow (CMF); On-Balance Volume (OBV); Archer On-Balance Volume (AOBV); Elder’s Force Index (EFI); Ease of Movement (EOM); Money Flow Index (MFI); Positive Volume Index (PVI); Negative Volume Index (NVI); Price-Volume (PVOL); Price Volume Rank (PVR); Volume Profile (VP); etc. |
| 动量类因子  (Momentum Factor) | Rate of Change (ROC); Awesome Oscillator (AO); Absolute Price Oscillator (APO); Bias (BIAS); Balance of Power (BOP); Commodity Channel Index (CCI); Chanda Forecast Oscillator (CFO); Center of Gravity (CG); Correlation Trend Indicator (CTI); Efficiency Ratio (ER); Elder Ray Index (ERI); Moving Average Convergence Divergence (MACD); Stochastic Oscillator (KDJ); Inertia; Relative Strength Index (RSI); Relative Strength Xtra (RSX); n-day Momentum (MOM); Psychological Line (PSL); Slope; Stochastic Momentum Index Ergodic Indicator (SMI Ergodic Indicator); Squeeze (SQZ); Squeeze Pro (SQZPRO); Stochastic Relative Strength Index (STOCHRSI); Triple Exponentially Smoothed Moving Average (TRIX); True Strength Index (TSI); etc. |
| 趋势类因子  (Trend Factor) | Average Directional Movement Index (ADX); Archer Moving Averages Trends (AMAT); Choppiness Index (CHOP); Decay; Increasing/Decreasing; Detrend Price Oscillator (DPO); Long run/Short run; Q Stick (qstick); TTM Trend; Vortex (Vortex Indicator); and etc. |
| 波动性类因子  (Volatility Factor) | Historical Volatility (HV); Implied Volatility (IV); beta ($\beta$); Aberration; True Range (TR); Average True Range (ATR); Bollinger Bands (BBands); Mass Index (massi); Relative Volatility Index (RVI); Acceleration Bands (accbands); Elder’s Thermometer (thermos); Ulcer Index (ui); etc. |
| 基本面类指标(Fundamental Indicators) | 基本面类因子 (经营效率，盈利能力，成长性和估值，现金流，财务质量)  (Fundamental Factor) | Asset Turnover Ratio (ATR); Inventory Turnover Ratio (ITR); Account Receivable Turnover Ratio (ARTR); Long-term Asset Turnover Ratio (LATR), Short-term (Operating) Asset Turnover Ratio (SATR); EV/EBITDA; EV/Sales; Free Cash Flow Yield (FCF Yield); Price/Earnings Ratio (PE); Price/Book Ratio (PB); Price/Sales (PS); Return on Assets (ROA); Return on Equity (ROE); Return on Invested Capital (ROIC); Dividend Yield; Gross Margin Ratio (GMR); Operating Profit Margin Ratio (OMR); Net Profit/EBIT Margin Ratio (NPR); EBITDA Margin Ratio; Weighted Average Cost of Capital (WACC); Economic Profit (ROIC-WACC); and etc. |
| 风格因子  (Other Style Factor) | Size; Dividend; Sentiment; etc. |
| 组合表现类指标((Portfolio Performance Indicators) | 投资策略因子  (Strategy & Portfolio Factor) | Information Ratio; Maximum Drawdown (MDD); etc. |

\* List of Common indicators and factors in Equity Research are shown above, not all factors above are used in this study.

***Table 2: Technical Indicators and Factors in Model***

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| Factor Type | Factor Categories | List of Indicators |
| 技术类指标(Technical Indicators) | 均线指标类因子  (Moving Average Factor) | 简单移动平均线Simple Moving Average (SMA); 指数移动平均线 Exponential Moving Average (EMA); 成交量加权移动平均线 Volume Weighted Moving Average (VWMA); |
| 成交量类因子  (Volume Factor) | 资金流量指数 Money Flow Index (MFI); 能量潮On-Balance Volume (OBV); 成交量趋势Price Volume Trend (PVT); 资金流量指数Chaikin Money Flow (CMF); |
| 动量类因子  (Momentum Factor) | 相对强弱指数Relative Strength Index (RSI); 指数平滑移动平均线Moving Average Convergence Divergence (MACD); 商品频道指数Commodity Channel Index (CCI); 动量振荡器Chande Momentum Oscillator (CMO); 变化率Rate of Change (ROC); n天动量n-day Momentum (MOM); 百分比成交量振荡器Percentage Volume Oscillator (PVO); 相关性趋势指标Correlation Trend Indicator (CTI); 随机指标振荡器Stochastic Oscillator (STOCH); 三重指数平滑平均线Triple Exponentially Smoothed 真实强度指数True Strength Index (TSI); |
| 趋势类因子  (Trend Factor) | 垂直水平过滤器Vertical Horizontal Filter; 去趋势价格振荡器Detrend Price Oscillator (DPO);平均方向性指标 Welles Wilder’s Average Directional Movement Index(ADX); 阿隆振荡指标Aroon & Aroon Oscillator (AROON); |
| 波动性类因子  (Volatility Factor) | 布林带Bollinger Bands (BBands); 唐奇安通道Donchian Channel (donchian); 凯尔特纳通道Keltner Channel (kc); 相对波动率指标Relative Volatility Index (RVI); 真是范围+平均真实波幅True Range (TR) + Average True Range (ATR). |

\* List of technical indicators and factors applied in *Quant Stock Selection Model* are shown above, this list is subject to modification and updates.