



VOLATILITY



YIELD



QUALITY



MOMENTUM



VALUE



SIZE



GROWTH



LIQUIDITY

Beta

- Historical Beta

Residual Volatility

- Hist Sigma
- Daily Std Dev
- Cumulative Range

Dividend Yield

- Reported D/P
- Forecast D/P

Leverage

- Debt to Assets
- Book Leverage
- Mkt Leverage

Investment Quality

- Asset Growth
- Capex Growth
- Issuance Growth

Earnings Variability

- Variation in Sales
- Variation in Earnings
- Variation in Cash Flow
- Variation in Fwd EPS

Earnings Quality

- Cash Earning/Earnings
- Accruals - B/S Statement
- Accruals - C/F Statement

Profitability

- Asset Turnover
- Profitability
- Profit Margin
- Return on Assets

Momentum

- Rel Strength
- Historical Alpha

Book-to-Price

- Book-to-Price

Earnings Yield

- Reported E/P
- Forecasted E/P
- Cash E/P
- EBIDTA E/V

Reversal

- LT Rel Strength
- LT Hist Alpha

Mid Cap

- Log of Mkt Cap

Size

- Cube of Size

Growth

- Sales Growth
- Earnings Growth
- Forecast LTG

Liquidity

- 1m Turnover
- 3m Turnover
- 12m Turnover
- 12m ATVR