

Beta (1 year weekly return) -- Fama Freach model's factor
Beta (3 year weekly return) -- Fama Freach model's factor
Market cap -- Fama Freach model's factor
1-year return -- Carhart model's factor
B/M ratio -- Fama Freach model's factor
Capital Expense to Sales Ratio
Capital Expense to Total Assets Ratio
Investment Growth Ratio
Assets Growth Ratio
Inventory Growth Ratio
Quick Ratio
Current Ratio
Inventories Changes to Assets Ratio
Inventories to Current Assets Ratio
Changes in PPE and Inventories to Assets Ratio
Net Operating Assets to Assets Ratio
Changes in Net Operating Assets to Assets Ratio
Changes in long-term Net Operating Assets to Assets Ratio
Operating Accruals to Assets Ratio
Total Accruals to Assets Ratio
Percent Operating Accruals
Percent Total Accruals
Net Income Margin
Gross Income Margin
Pretax Margin
Gross Profits to Assets Ratio
Gross Profits to Lagged Assets Ratio
EBITDA(Operating Profit Before Depreciation) Margin
EBIT(Operating Profit After Depreciation) Margin
Cash Flow Margin
Cash Flow to Assets Ratio
Cash Flow to Lagged Assets Ratio
Return on Assets
Return on Equity
Return on Net Operating Assets
Operating Profits to Equity Ratio
Operating Profits to Lagged Equity Ratio
Operating Profits to Assets Ratio
Operating Profits to Lagged Assets Ratio
Cash-Based Operating Profits for Assets to Assets Ratio
Cash-Based Operating Profits for Assets to Lagged Assets Ratio
Cash-Based Operating Profits for Equity to Assets Ratio