



## Traditional Value Screens

This backtest dataset contains scrubbed accounting data - a better version of the components used in your traditional value screens. This data set contains point-in-time data. See below.

This data is available through our [API](#) in the [Traditional Value Screens endpoint](#). Historical data provided through the API is best-available data as of today, not the point-in-time data presented in this backtest dataset.

## Backtest Dataset General Information

See our [detailed documentation](#) explaining the fields in a backtest dataset file.

## Traditional Value Screen Datapoints

Accumulated OCI (other comprehensive income) is the sum of all changes in equity of a business from transactions of non-owner sources. These changes are reported as a separate component of shareholder's equity.

Depreciation and Amortization is a non-cash expense on the income statement. Depreciation represents the reduction in value of a fixed asset over its useful life. Amortization spreads out the cost of an intangible asset over its useful life.

Cash and Equivalents (non-operating) is a current asset on the balance sheet. This data point includes cash and investments for non-financial companies. For financial companies or financial subsidiaries, this data point is almost always zero.

Diluted GAAP EPS is diluted earnings per share.

Diluted GAAP EPS (not split-adjusted) is diluted earnings per share (not split-adjusted).

GAAP Net Income is GAAP net income.

Gross Profit is total operating revenue less total cost of sales.

Intangibles, net is an asset on the balance sheet that is not physical or tangible. Examples of include patents, goodwill, and copyrights.

Minority Interests are significant but non-controlling ownership of a company's voting shares. The portion of the parent company's income attributed to minority interest is subtracted from reported profits. The parent company's balance sheet will also show a liability for the minority interest.

Preferred Equity is a hybrid instrument that carries no voting rights but has a senior claim on assets and cash flows to common stock. Dividends usually must be paid out to preferred equity owners before common stock owners can receive any money.



R&D Expense is research and development expense on the income statement. These types of expenses are needed for companies to be innovative and create new products or services.

Retained Earnings is a component of shareholder's equity that represents the profits accumulated by the company after paying out dividends to shareholders.

Reported Extraordinary Items are expenses reported on the income statement that are non-recurring in nature and not considered part of normal business operations.

SG&A Expense is a line item on the income statement that represents selling, general, and administrative expenses. These expenses are considered the overhead of the company, and are not directly a part of creating a product or service.

Short-Term Debt and Long-Term Debt is total reported short-term and long-term debt.

Total Assets (unadjusted) is reported total assets as shown in the filing.

Total Cost of Sales is the total cost of sales reported on the income statement.

Total Current/Investment Assets (unadjusted) is total current assets (unadjusted) as reported on the balance sheet for non-financial companies. For financial companies, this item represents total investment assets or all of the assets used to generate income for the firm.

Total Current/Investment Liabilities is total current liabilities as reported on the balance sheet for non-financial companies. For financial companies, this item represents total investment liabilities or all of the liabilities used to fund the assets that generate income for the firm.

Total Fixed Assets is total fixed assets from the balance sheet.

Total Non-Current Liabilities is total non-current liabilities from the balance sheet.

Total Operating Revenue is total operating revenue as reported on the income statement.

Total Shareholders' Equity is total shareholders' equity, from the shareholders' equity section of the balance sheet.

**Data Value Data Fields** - The following data fields are columns in the data set. All values are reported in ones units.

Datapoints that are impacted by stock price changes are marked with an asterisk (\*) in the table below.

### *Traditional Value Screens*

Name	Datapoint	Example (PZZA 2016)
Accumulated OCI	OCI	-\$5,887,000



Cash and Equivalents (non-operating)	ASSETS_CURRENT_CASH	\$15,563,000
Diluted GAAP EPS	INCOME_NET_PER_WADSO_SPLIT_ADJUSTED	\$2.74
Diluted GAAP EPS (not split-adjusted)	INCOME_NET_PER_WADSO	\$2.74
GAAP Net Income	INCOME_NET	\$102,967,000
Gross Profit	PROFIT_GROSS	\$1,713,620,000
Intangibles, net	GOODWILL_AND_INTANGIBLES_NET_OTHER	\$0
Minority Interest	INTEREST_MINORITY	\$22,173,000
Preferred Equity	STOCK_PREFERRED	\$0
R&D Expense	RESEARCH_AND_DEVELOPMENT_EXPENSE	\$0
Retained Earnings	EARNINGS_RETAINED	\$219,278,000
Reported Extraordinary Items	EXPENSES_NON_RECURRING	-\$10,222,000
SG&A Expense	EXPENSES_SGA	\$163,812,000
Depreciation and Amortization	EXPENSES_OPERATING_DEPRECIATION_AND_AMORTIZATION	\$40,987,000
Short-Term Debt and Long-Term Debt	DEBT	\$299,820,000
Total Assets (unadjusted)	ASSETS_UNADJUSTED	\$512,565,000
Total Cost of Sales	SALES_COST	\$0
Total Current/Investment Assets (unadjusted)	ASSETS_CURRENT_UNADJUSTED	\$145,575,000
Total Current/Investment Liabilities	LIABILITIES_CURRENT	\$128,030,000
Total Fixed Assets	ASSETS_FIXED	\$366,990,000
Total Non-Current Liabilities	LIABILITIES_NON_CURRENT	\$384,535,000
Total Operating Revenue	REVENUE	\$1,713,620,000
Total Shareholders' Equity	EQUITY_SHAREHOLDER	-\$3,911,000



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