



ValuEngine data fields and definitions: (10/05/2020)

Data fields in blue are ValuEngine proprietary model outputs.

ValuEngine's models are best used comparatively. Most data points are provided both with the actual data output, as well as the Rank: a scale of 1-100 according to how the stock compares with the rest of the coverage universe. 100 is the top rank (best), 1 is the bottom.

Item	Name	Description
1	Ticker	a unique series of letters assigned to a stock for trading purposes.
2	Day	a given period for the stock data (yyyymmdd).
3	Last Close	the closing price for a stock for the same day the file is generated.
4	Avg Volume	the stock's average daily trading volume (in number of shares) over the given month.
5	Actual Earnings	the total operating EPS for the stock over the most recent 12 months.
6	Earning Estimate	analyst consensus forecast for the stock over the immediate future 12 months, adjusted using our proprietary EPS forecasting model.
7	VE Rating	an assessment of its overall attractiveness based on the proprietary ValuEngine one-year forecast return model output for each stock.
8	Fair Value	a fair value assessment of a stock based on the ValuEngine Stock Valuation Model.
9	1 Month Forecast	the amount of profit or loss ValuEngine anticipates on a stock in one year.
10	Forecast Ranking	all stocks on our database are ranked on a 1-100 scale according to their one year forecast returns, with 100 being the top forecast returns.
11	Valuation	reflects whether a stock is over or undervalued according to ValuEngine. The more undervalued the valuation percentage, the more undervalued the stock.
12	Valuation Rank	all stocks on our database are ranked on a 1-100 scale according to their valuations, with 100 being the most undervalued.
13	E/P Ratio	the stock's actual earnings divided by market price.
14	E/P Ratio Rank	all stocks on our database are ranked on a 1-100 scale according to their E/P ratios, with 100 being the the top E/P ratios.
15	Momentum	the rate of change of stock prices in the most recent 12 months.
16	Momentum Rank	on a scale of 1 to 100, the higher the momentum rank, the stronger the stock has performed in the recent 12 months.
17	Market Cap	the total dollar market value of a company's outstanding shares. In billions (multiply by 1 billion)
18	SizeRanking	as defined before on a 1-100 scale, the higher the size rank, the larger the firm's market capitalization.
19	Earnings Growth	(forecasted Earnings Per Share (EPS) minus actual EPS) divided by actual EPS, multiplied by 100 (to get the percentage growth rate).



- 20 **Growth Rank** all stocks in our database are ranked into 100 percentile groups according to their earnings growth rate, with an EPS rank of 100 have the highest earnings growth.
- 21 **Forward P/E Ratio** a measure of the price-to-earnings (P/E) ratio using earnings estimate for the P/E calculation.
- 22 **Forward P/E Rank** all stocks on our database are ranked on a 1-100 scale according to their forward P/E ratios, with 100 being the the bottom forward P/E ratios.
- 23 **PEG** a stock's price-to-earnings (P/E) ratio divided by the earnings growth rate.
- 24 **PEG Rank** all stocks on our database are ranked on a 1-100 scale according to their PEG ratios, with 100 being the the bottom PEG ratios.
- 25 **FIGI Share Class** Ties together all Composite FIGIs. This is the highest level of assignment and issued on par with ISIN.
- 26 **FIGI Composite** Ties together exchange listings within the same country.
- 27 **Exchange Code** Code for the primary trading market for the stock.
- 28 **Company Name**
- 29 **Sector Group**
- 30 **Industry Group**

Historical Filename/Dates:

Daily Data: Each file is dated for that day. For example, the daily data file dated for 3/16/2021 was generated after market close the previous evening on 3/15/2021, but is for use on 3/16/2021. Each daily file is dated to be used for that same date as file name date.

Monthly Data: Each monthly file is generated at the start of each month. For example, the date 202103 was generated at the beginning of March and can be used to calculate performance for February stocks held, and also used to select stocks for the month of March.

File Name change:

The file names change and get longer on October 13, 2020. This is an internal marker for ValuEngine regarding some internal changes.

File Sizes (fields added):

On January 5 2021, three new fields were added to daily files: company name, Sector, Industry. They were added at the end of the file, so the last three columns as of this date are new. The prior columns are consistent through the data set.

Paul Henneman

paul@ValuEngine.com (321) 325-0519