1. Go to https://www.zacks.com/screening/stock-screener

Table

Description automatically generated

2. Select the size of companies in our database

- Select “Market Cap (mill) >= 3000”

- Click on Add

Graphical user interface, application

Description automatically generated



3. Select ‘Edit View’ Menu, then select ‘Popular Criteria’ Menu  
- Select Market Cap  
- Select Last EPS Surprise (%)

- Select Div. Yield %

Graphical user interface, text, table

Description automatically generated

4. Select ‘Company Descriptors’ Menu   
- Select Exchange  
- Select Month of Fiscal Yr End   
- Select Sector  
- Select Industry

Graphical user interface

Description automatically generated

5. Select ‘EPS Estimates’ Menu  
- Select F0 Consensus Est.   
- Select F1 Consensus Est.   
- Select F2 Consensus Est.

Graphical user interface, table

Description automatically generated

6. Select ‘Valuations’ Menu  
- Select P/E (Trailing 12 Months)   
- Select P/E (F1)  
- Select P/E (F2)  
- Select PEG Ratio   
- Select Price/Cash Flow  
- Select Price/Book  
- Select Price/Sales  
  
Table

Description automatically generated

7. Select ‘EPS Surprises & Actuals’ Menu  
- Select Last EPS Surprise (%)   
- Select Next EPS Report Date

Graphical user interface, table

Description automatically generated

8. Select ‘Return on Investment’ Menu  
- Select Current ROE (TTM)

Graphical user interface, table

Description automatically generated with medium confidence

9. Select ‘Sales, Growth & Estimates’ Menu   
- Select 5 Yr Historical Sales Growth   
- Select F(1) Consensus Sales Est. (Mil.)

Graphical user interface, text, application

Description automatically generated

10. Select ‘Income Statement & Growth’ Menu  
- Select Annual Sales   
- Select EBITDA ($mill)  
- Select EBIT ($mill)

Graphical user interface, table

Description automatically generated

11. Select ‘Margins & Turnover’ Menu  
- Select Net Margin %  
- Select Operating Margin 12 Mo %

Graphical user interface

Description automatically generated

12. Select ‘Liquidity & Coverage’ Menu  
- Select Debt/Total Capital  
- Select Debt/Equity Ratio  
- Select Current Ratio  
- Select Quick Ratio

Table

Description automatically generated with medium confidence

13. Select ‘Size & Share Volume’ Menu

- Select Market Cap (mill)  
- Select Avg Volume

Graphical user interface, text, application

Description automatically generated

14. Select ‘Price & Price Changes’ Menu  
- Select 52 Week High  
- Select 52 Week Low  
- Select Beta  
- Select % Price Change (YTD)

Graphical user interface, application

Description automatically generated

15. Select ‘Dividends’ Menu  
- Select Div. Yield %  
- Select Dividend

Graphical user interface, application

Description automatically generated

16. Select ‘Return on Investment’ Menu  
- Select Current ROE (TTM)

Table

Description automatically generated with medium confidence

17. Select ‘Balance Sheet’ Menu

- Select Current Assets ($mil)

- Select Current Liabilities ($mil)

- Select Long Term Debt ($mil)

Graphical user interface, table

Description automatically generated

18. Click ‘Run Screen’

Graphical user interface

Description automatically generated with low confidence



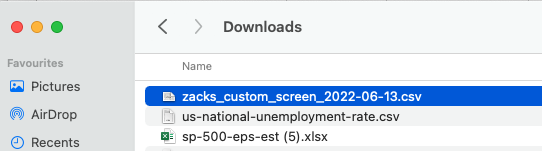
19. Download CSV

Graphical user interface, application, table

Description automatically generated



20. Open CSV file from Downloads directory



21. Select all records in the sheet

Graphical user interface, application, table, Excel

Description automatically generated

22. Copy all records in the sheet

Graphical user interface, application, table, Excel

Description automatically generated

23. Open file 030\_Filtering\_Process\_Quantitative\_Analysis\_US\_Stocks.xlsm.  
- Go to ‘Database US Companies’ tab

- Right click on the top left, and select ‘Paste Special > Values’ from the menu

Graphical user interface, application, table, Excel

Description automatically generated

24. Run python script ‘030\_Filtering\_Process\_US\_Stocks.py’ to format the data