Why are certain movies more successful in some markets than others? Are the entertainment products we consume reflective of our core values and beliefs? These questions drive our investigation into the relationship between a society's oral tradition and the financial success of films. We combine a unique catalog of local tales, myths, and legends around the world with data on international movie screenings and revenues. First, we quantify the similarity between movies' plots and traditional motifs employing machine learning techniques. Comparing the same movie across different markets, we establish that films that resonate more with local folklore systematically accrue higher revenue and are more likely to be screened. Second, we find analogous patterns within the US. Google Trends data reveal a pronounced interest in markets where ancestral narratives among the locals align more closely with a movie's theme. Third, we delve deeper into the explicit values transmitted by films, concentrating on the depiction of risk-taking and gender roles. Films that promote risk-taking sell more in entrepreneurial societies today, rooted in traditions where characters successfully complete dangerous tasks. Films portraying women in stereotypical roles continue to find a robust audience in societies with similar gender stereotypes in their folklore and where women continue being relegated to subordinate positions. These findings underscore the enduring influence of traditional storytelling on entertainment patterns in the 21st century, highlighting a profound connection between media consumption and deeply ingrained cultural narratives and values.