

# COMPUSTAT Data Guide



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# COMPUSTAT Xpressfeed Fundamentals


The LIM implementation is a subset of the COMPUSTAT® offerings consisting of the COMPUSTAT North America Xpressfeed Fundamental data. The Xpressfeed Fundamental data is updated daily and includes up to 20 years of Annual and 48 quarters of Quarterly Fundamental data.

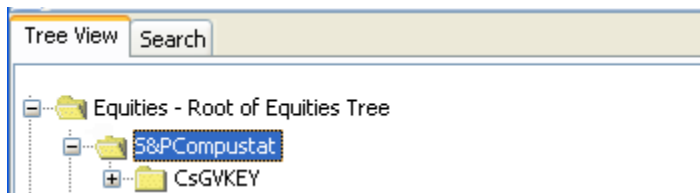


LIM also offers an Oracle Xpressfeed Fundamental data implementation. Please contact your LIM sales representation ([sales@lim.com](mailto:sales@lim.com)) for more information.

This guide serves to show how the data is organized in the MIMIC system. The following will detail the data paths, structure, naming conventions, column information and query examples for usage.

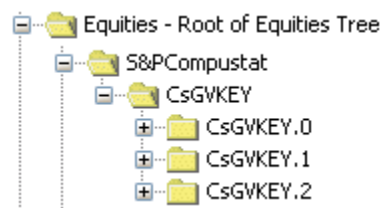
## Data Organization

To view the COMPUSTAT data path in MIMIC, select the **Search Database**  button, then select the **Tree View** tab. Open the folders for Equities:S&PCompustat.

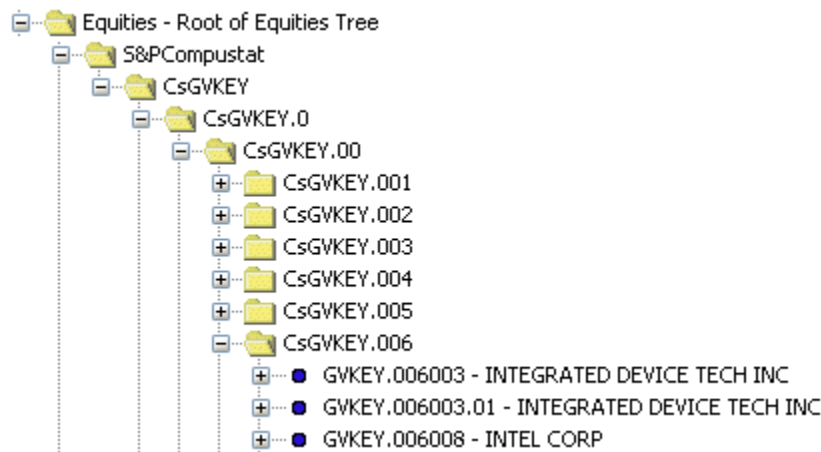


## Company Level CsGVKEY

The COMPUSTAT data is organized by the company's CsGVKEY. The CsGVKey folder contains three sub folders ordered by CsGVKEY:



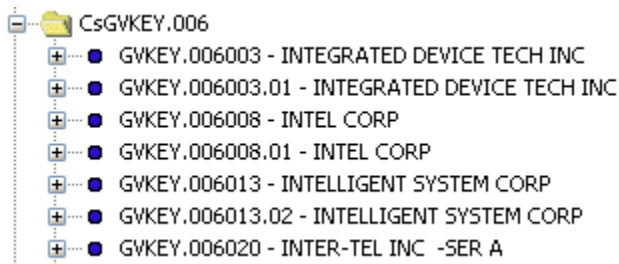
The 32,000+ symbols are organized by tiered sub folders according to the CsGVKEY number:



## MIM Symbol Description

The MIM symbol description contains - "CsGVKEY: NAME: STATUS: INACTIVE DATE".

An active company may or may not have an "A" to show that it is an active company:



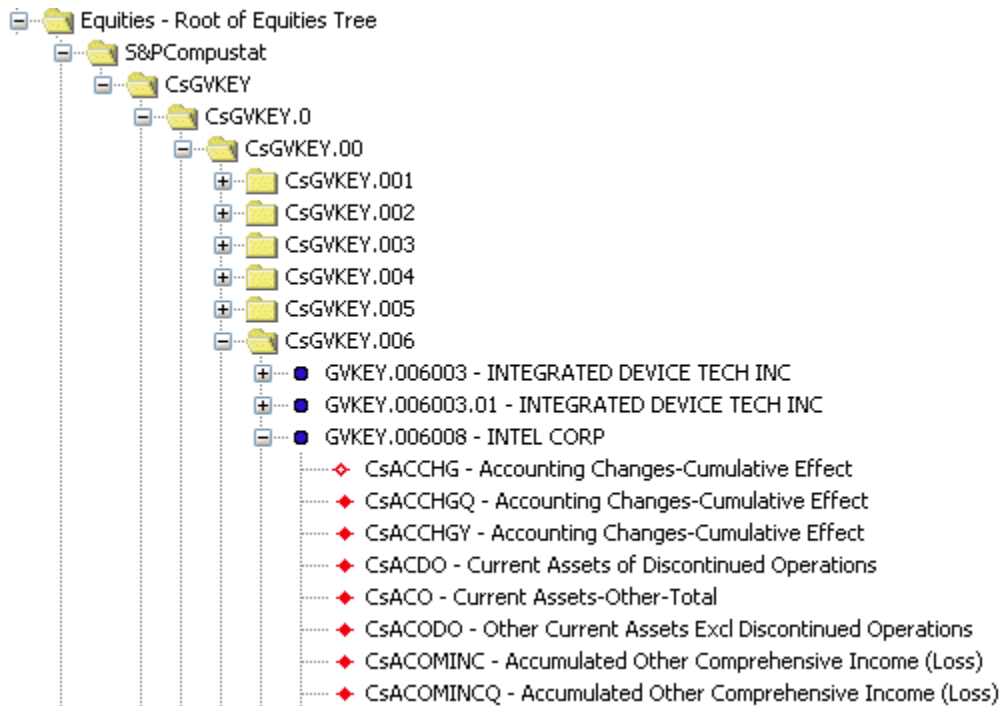
An inactive company has an "I" and then the date after the company name to designate the inactive status. The following is a fictitious example:

CsGVKEY.006815 - JOHN DOE CORP I 07/31/1995

## Columns

Each company has a folder marked by their CsGVKEY which never changes. Each company CsGVKEY folder contains one or more MIM symbols. The company level and security level MIM symbols will have different data columns.

The following shows a portion of the columns for the Intel Corporation:



The column data will come from the following areas:

- General Company Information
- Annual Data
- Quarterly Data

The column data comes from the following Express Feed tables:

- COMPANY
- CO\_AFND1, CO\_AFND1
- CO\_IFNDQ

The MIM column naming convention for the COMPUSTAT data is all capital letters with a "Cs" prefix.

## Examples

### MIMIC Example

The following MIMIC example will return an annual P/E ratio.

The screenshot shows the MIMIC software interface with the following details:

- Window Title:** MIMIC - newcompustat.llc [ausssm41:6400]
- Menu Bar:** File, Edit, View, Options, Tools, Help
- Toolbar:** Includes icons for file operations, search, and help.
- Tabbed Interface:** MIMIC, Stored Formulas, Screening
- Table:**

Label	Description	MIM Symbol	Column	Time Units	Units	Chart T
A	P/E ratio			Daily		LINE
- Formula Section:**
  - Formula: `close of GII.IBM.NYSE/CsEBITDA of GVKEY.006066`
  - Description: P/E ratio
  - Options:  Show in Table,  Show in Chart, Chart Type: Line, Chart Label: (empty), Precision: 4
  - Button: Edit Chart Stats
- Date Options:**
  - Start: 06/28/1967,  Relative
  - End: 06/28/2007,  Today
  - Change Period: 40, Years
- Worksheet Options:**
  - Chart Title: (empty)
  - Skip All NaN, Missing Data NaNs: Fill NaN
  - Skip Weekends, Execution Units: 1, Days
  - Table Summary Stats
  - Table Date Sort Ascending
  - Seasonal Analysis
  - Button: Axis Config

Results:

MIMIC - newcompustat.llc [ausm41:6400]

File Edit View Options Tools Help

Dates ^	P/E ratio
	P/E ratio
12/31/1968	0.0054
12/31/1969	0.0062
12/31/1970	0.0054
12/31/1971	0.0054
12/31/1973	0.0036
12/31/1974	0.0022
12/31/1975	0.0027
12/31/1976	0.0029
12/31/1979	0.0021
12/31/1980	0.0020
12/31/1981	0.0015
12/31/1982	0.0021
12/31/1984	0.0021
12/31/1985	0.0027
12/31/1986	0.0027
12/31/1987	0.0026
12/31/1990	0.0019
12/31/1991	0.0023
12/31/1992	0.0010
12/31/1993	0.0023
12/31/1996	0.0030
12/31/1997	0.0040
12/31/1998	0.0068
12/31/1999	0.0066
12/31/2001	0.0090
12/31/2002	0.0063
12/31/2003	0.0064
12/31/2004	0.0061
Sum	0.1074
Average	0.0038
Average ...	0.0038
Average (-)	0.0000
Percent (+)	100.0000
Percent (-)	0.0000
Maximum	0.0090
Minimum	0.0010
Std Devia...	0.0020
Zstat	1.8749
Variance	0.0000
Last	0.0061

## XMIM Examples

The following examples were performed in the XMIM application.

### Example 1

The following query is a time-series profitability analysis of IBM using COMPUSTAT data. This query can be set up and easily calculated for any company in the Cstat database.

Calculations include:

1. ROA (Return On Assets)
2. Profit Margin After Tax
3. Assets Turnover
4. Sales as a Percentage, Sales = 100%
5. COGS (Cost of goods sold as percentage of sales)
6. Selling and Administrative Expenses as a Percentage of Sales
7. Income Taxes as a Percentage of Sales
8. Operating Income Margin
9. Receivables Turnover
10. Inventory Turnover
11. Fixed Asset Turnover

```

LET
  ATTR sales100percent = (CsSALE of GVKEY.006066 / CsSALE of GVKEY.006066)
                        * 100

LET
  ATTR COGSpercentsales = (CsCOGS of GVKEY.006066 / CsSALE of GVKEY.006066)
                        * 100

LET
  ATTR S&Apercentsales = (CsXSGA of GVKEY.006066 / CsSALE of GVKEY.006066)
                        * 100

LET
  ATTR IncTaxpercentsales
    = (CsTXT of GVKEY.006066 / CsSALE of GVKEY.006066) * 100

LET
  ATTR FA1 = (CsAT of GVKEY.006066 1 year ago - CsAO of GVKEY.006066 1
            year ago )

LET
  ATTR FA2 = (CsAT of GVKEY.006066 - CsAO of GVKEY.006066)

SHOW
IBM.ROA: (CsNI of GVKEY.006066 / CsACT of GVKEY.006066) * 100
PMarginAT: (CsNI of GVKEY.006066 / CsSALE of GVKEY.006066) * 100
AssetTurn: CsSALE of GVKEY.006066 / (
          (CsAT of GVKEY.006066 + CsAT of GVKEY.006066 1 year ago ) / 2
          )
CsSALEs100p: sales100percent
CsCOGSp: COGSpercentsales
  
```

```

S&Ap: S&Apercentsales
IncTaxp: IncTaxpercentsales
OperInc: sales100percent - (COGSpercentsales + S&Apercentsales +
                          IncTaxpercentsales)
RecTurn: CsSALE of GVKEY.006066 /
         ((CsRECT of GVKEY.006066 + CsRECT of GVKEY.006066 1 year ago ) /
          2)
CsINVTurn: CsCOGS of GVKEY.006066 /
          ((CsINVT of GVKEY.006066 1 year ago + CsINVT of GVKEY.006066)
           / 2)
FATurn: C$SALE of GVKEY.006066 / ((FA1 + FA2) / 2)
WHEN
    Date is within 10 years
    
```

Results:



As the width of the results was too wide to fit the page, the results are displayed in two sets.

The following shows the first half of the results.

Let variable values:

```

sales100percent = (CsSALE of GVKEY.006066 / CsSALE of GVKEY.006066) * 100
COGSpercentsales = (CsCOGS of GVKEY.006066 / CsSALE of GVKEY.006066) * 100
S&Apercentsales = (CsXSGA of GVKEY.006066 / CsSALE of GVKEY.006066) * 100
IncTaxpercentsales = (CsTXT of GVKEY.006066 / CsSALE of GVKEY.006066) * 100
FA1 = (CsAT of GVKEY.006066 1 year ago - CsA0 of GVKEY.006066 1 year ago )
FA2 = (CsAT of GVKEY.006066 - CsA0 of GVKEY.006066)
    
```

Date	Day	IBM.ROA	PMarginAT	AssetTurn	CsSALEs100p	CsCOGSp	S&Ap
12/31/1997	Wed	15.0750	7.7610	0.9655	100.0000	55.8937	27.3998
12/31/1998	Thu	14.9386	7.7485	0.9746	100.0000	56.7181	26.5811
12/31/1999	Fri	17.8705	8.8089	1.0086	100.0000	56.4947	24.9623
12/31/2000	Sun	18.4435	9.1554	1.0054	100.0000	58.2142	23.5090
12/31/2001	Mon	18.1885	8.9942	0.9721	100.0000	58.1010	26.1885
12/31/2002	Tue	8.5926	4.4084	0.8787	100.0000	58.1517	26.7004
12/31/2003	Wed	16.8519	8.5077	0.8871	100.0000	57.9473	25.7150
12/31/2004	Fri	17.9476	8.7545	0.9015	100.0000	57.6407	25.5595
12/31/2005	Sat	17.3759	8.7059	0.8480	100.0000	54.3848	27.8085
12/31/2006	Sun	21.2539	10.3824	0.8749	100.0000	52.7367	28.8469
	Avg	16.6538	8.3227	0.9316	100.0000	56.6283	26.3271
	AvgPos	16.6538	8.3227	0.9316	100.0000	56.6283	26.3271
	AvgNeg	NaN	NaN	NaN	NaN	NaN	NaN
	PctPos	100.0000	100.0000	100.0000	100.0000	100.0000	100.0000
	PctNeg	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	Maximum	21.2539	10.3824	1.0086	100.0000	58.2142	28.8469
	Minimum	8.5926	4.4084	0.8480	100.0000	52.7367	23.5090
	StdDev	3.3475	1.5620	0.0595	0.0000	1.8413	1.5161
	ZStat	4.9750	5.3284	15.6493	NaN	30.7548	17.3654
	Variance	11.2057	2.4397	0.0035	0.0000	3.3903	2.2985

10 Occurrences

The following shows the second half of the results:

Date	Day	IncTaxp	OperInc	RetTurn	CsINVTurn	FATurn
12/31/1997	Wed	3.7372	12.9694	3.3413	7.9718	1.3207
12/31/1998	Thu	3.3208	13.3799	3.2275	8.9602	1.3317
12/31/1999	Fri	4.6203	13.9226	3.2187	9.8252	1.4038
12/31/2000	Sun	3.8927	14.3841	3.0302	10.6839	1.4346
12/31/2001	Mon	3.7617	11.9489	2.9740	11.0021	1.2705
12/31/2002	Tue	2.6975	12.4504	2.9861	12.6707	1.1023
12/31/2003	Wed	3.6587	12.6791	3.1674	16.9619	1.1674
12/31/2004	Fri	3.7178	13.0819	3.3752	17.7386	1.1852
12/31/2005	Sat	4.6437	13.1630	3.4675	16.0997	1.1147
12/31/2006	Sun	4.2669	14.1495	3.5659	17.0639	1.1098
Avg		3.8317	13.2129	3.2354	12.8978	1.2441
AvgPos		3.8317	13.2129	3.2354	12.8978	1.2441
AvgNeg		NaN	NaN	NaN	NaN	NaN
PctPos		100.0000	100.0000	100.0000	100.0000	100.0000
PctNeg		0.0000	0.0000	0.0000	0.0000	0.0000
Maximum		4.6437	14.3841	3.5659	17.7386	1.4346
Minimum		2.6975	11.9489	2.9740	7.9718	1.1023
StdDev		0.5849	0.7691	0.2031	3.7315	0.1248
ZStat		6.5515	17.1796	15.9261	3.4565	9.9647
Variance		0.3421	0.5915	0.0413	13.9240	0.0156

10 Occurrences

## Example 2

The following query is an IBM study, showing the COMPUSTAT quarterly data and quarterly sales analysis.

#Exec Units set to 1 Quarter

```
LET
ATTR PTMargin = (CsPIQ of GVKEY.006066 / CsSALEQ of GVKEY.006066) * 100

SHOW
CsSALEsNetQtly: CsSALEQ of GVKEY.006066 /
(CsCSHPRQ of GVKEY.006066 * CsAJEXQ of GVKEY.006066)
PreTaxProfitMargin: PTMargin
PreTaxPMmove: move from 1 value ago to today of PTMargin
WHEN
Date is within 5 years
```

Results:

Let variable values:

PTMargin = (CsPIQ of GVKEY.006066 / CsSALEQ of GVKEY.006066) \* 100

Date	Day	CsSALEsNetQtly	PreTaxProfitMargin	PreTaxPMmove
06/30/2002	Sun	11.5255	3.0278	-7.0276
09/30/2002	Mon	11.7249	12.1286	9.1007
12/31/2002	Tue	13.9394	11.4508	-0.6778
03/31/2003	Mon	11.6296	9.8729	-1.5779
06/30/2003	Mon	12.5048	11.4003	1.5274
09/30/2003	Tue	12.4936	11.8437	0.4434
12/31/2003	Wed	15.1671	14.9655	3.1218
03/31/2004	Wed	13.1082	8.7937	-6.1718
06/30/2004	Wed	13.7522	10.7628	1.9692
09/30/2004	Thu	13.9848	9.3580	-1.4048
12/31/2004	Fri	16.6793	14.6290	5.2710
03/31/2005	Thu	14.0652	8.7742	-5.8548
06/30/2005	Thu	13.8849	12.2721	3.4979
09/30/2005	Fri	13.5292	13.5399	1.2678
12/31/2005	Sat	15.4748	18.7006	5.1607
03/31/2006	Fri	13.2049	11.8108	-6.8898
06/30/2006	Fri	14.2318	13.1932	1.3824
09/30/2006	Sat	14.9465	14.0381	0.8449
12/31/2006	Sun	17.4206	18.3335	4.2953
03/31/2007	Sat	NaN	11.7073	-6.6262
	Avg	13.8562	12.0301	0.0826
	AvgPos	13.8562	12.0301	3.1569
	AvgNeg	NaN	NaN	-4.5288
	PctPos	100.0000	100.0000	60.0000
	PctNeg	0.0000	0.0000	40.0000
	Maximum	17.4206	18.7006	9.1007
	Minimum	11.5255	3.0278	-7.0276
	StdDev	1.6008	3.4318	4.6239
	ZStat	8.6556	3.5055	0.0179
	Variance	2.5626	11.7772	21.3804

20 Occurrences

### Example 3

The following query shows the annual and management performance calculations for IBM using the COMPUSTAT data.

Ratios include:

1. Return on Assets
2. Return on Equity
3. Gross Margin
4. Operating Profit
5. Return on Sales

```
#Set execution units to Year
```

```
SHOW
  IBM.ROA: CsNI of GVKEY.006066 / CsACT of GVKEY.006066
  IBM.ROE: CsNI of GVKEY.006066 / CsSEQ of GVKEY.006066
  IBM.GrossMargin: (CsSALE of GVKEY.006066 - CsCOGS of GVKEY.006066) /
                  CsSALE of GVKEY.006066
  IBMOpProfit: (CsSALE of GVKEY.006066 - CsXSGA of GVKEY.006066) / CsSALE
              of GVKEY.006066
  IBM.ROS: (((CsSALE of GVKEY.006066) -
            (CsXSGA of GVKEY.006066 + CsCOGS of GVKEY.006066))) / CsSALE
          of GVKEY.006066
```

```
WHEN
  Date is within 10 years
```

Results:

Date	Day	IBM.ROA	IBM.ROE	IBM.GrossMargin	IBMOpProfit	IBM.ROS
12/31/1997	Wed	0.1507	0.3075	0.4411	0.7260	0.1671
12/31/1998	Thu	0.1494	0.3256	0.4328	0.7342	0.1670
12/31/1999	Fri	0.1787	0.3760	0.4351	0.7504	0.1854
12/31/2000	Sun	0.1844	0.3924	0.4179	0.7649	0.1828
12/31/2001	Mon	0.1819	0.3271	0.4190	0.7381	0.1571
12/31/2002	Tue	0.0859	0.1571	0.4185	0.7330	0.1515
12/31/2003	Wed	0.1685	0.2721	0.4205	0.7429	0.1634
12/31/2004	Fri	0.1795	0.2834	0.4236	0.7444	0.1680
12/31/2005	Sat	0.1738	0.2397	0.4562	0.7219	0.1781
12/31/2006	Sun	0.2125	0.3330	0.4726	0.7115	0.1842
	Avg	0.1665	0.3014	0.4337	0.7367	0.1704
	AvgPos	0.1665	0.3014	0.4337	0.7367	0.1704
	AvgNeg	NaN	NaN	NaN	NaN	NaN
	PctPos	100.0000	100.0000	100.0000	100.0000	100.0000
	PctNeg	0.0000	0.0000	0.0000	0.0000	0.0000
	Maximum	0.2125	0.3924	0.4726	0.7649	0.1854
	Minimum	0.0859	0.1571	0.4179	0.7115	0.1515
	StdDev	0.0335	0.0683	0.0184	0.0152	0.0117
	ZStat	4.9750	4.4153	23.5552	48.5948	14.5237
	Variance	0.0011	0.0047	0.0003	0.0002	0.0001

10 Occurrences

### Example 4

The following query shows how to calculate a P/E ratio in XMIM.

```
#Set execution units to Year
```

```
SHOW
  IBM_PE: Close of GII.IBM.NYSE / CsEPSPX of GVKEY.006066
WHEN
  Date is within 10 years
```

Results:

Date	Day	IBM_PE
12/31/1997	Wed	8.4648
12/31/1998	Thu	13.6574
12/31/1999	Fri	25.3824
12/29/2000	Fri	18.5590
12/31/2001	Mon	27.1820
12/31/2002	Tue	24.7604
12/31/2003	Wed	20.9683
12/31/2004	Fri	19.5595
12/30/2005	Fri	16.4729
12/29/2006	Fri	15.7967
	Avg	19.0803
	AvgPos	19.0803
	AvgNeg	NaN
	PctPos	100.0000
	PctNeg	0.0000
	Maximum	27.1820
	Minimum	8.4648
	StdDev	5.7866
	ZStat	3.2973
	Variance	33.4844

10 Occurrences

