

MIM Excel Add-in Product News



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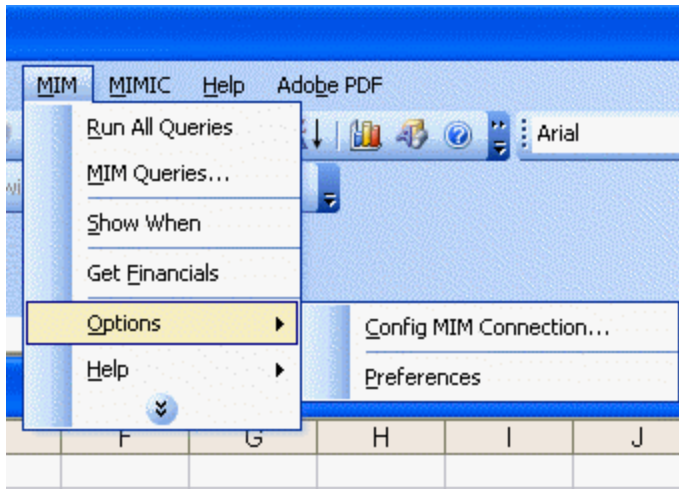
MIM Excel Add-in Product News

Overview

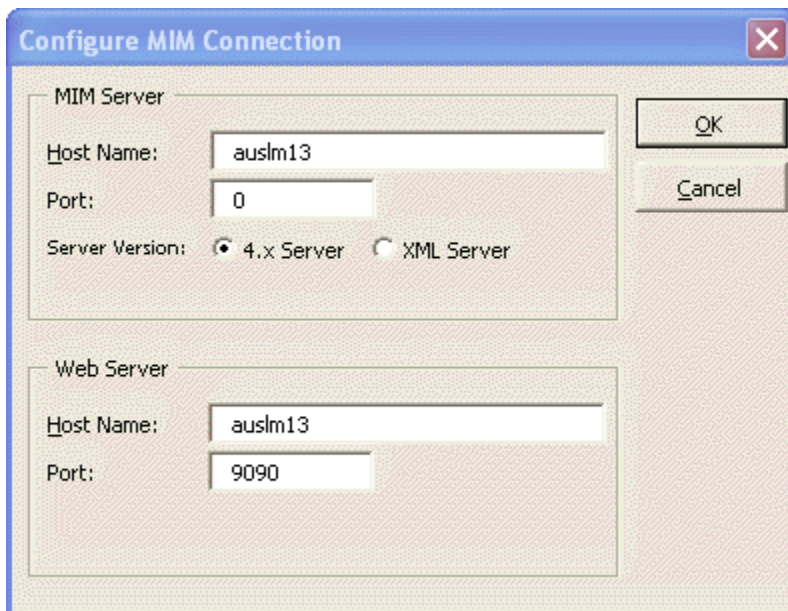
This document outlines the latest enhancements to the MIM Excel Add-in. For a detailed list of the changes that includes bug fixes, see the [MIM Excel Add-in Release Notes](#) . For detailed lessons on using the product, see the [MIM Excel Add-in Training Guide](#) .

Release 2.6

There is now an option to change the web host and web port for loading data. In Excel, select **MIM>Options>Config MIM Connection...** from the menu bar.



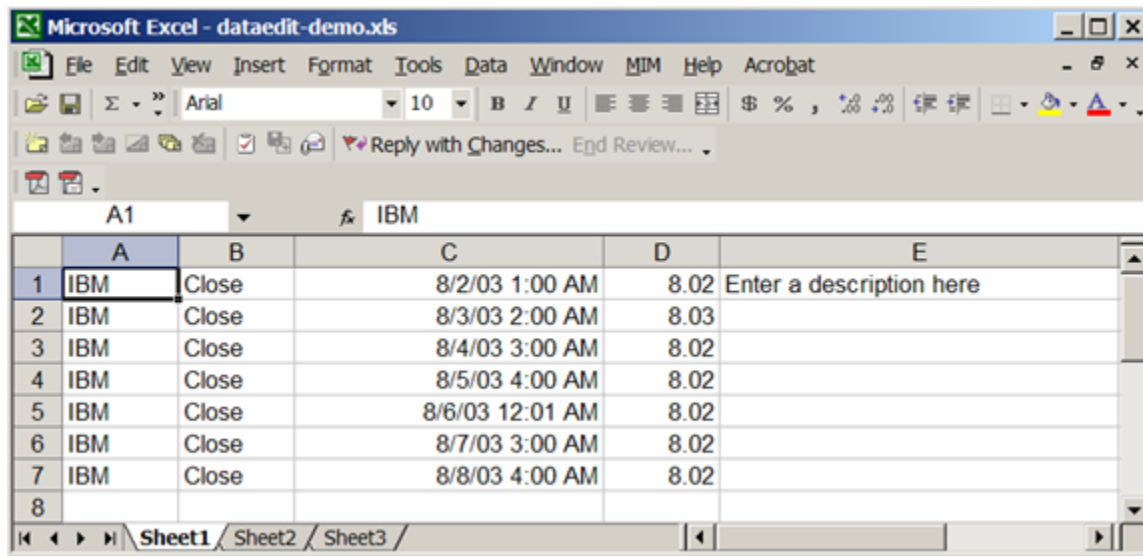
The following shows the **Configure MIM Connection** window. The **Web Server** pane is new for this release. The **Web Server** pane allows the user to change the Web host and port for loading data. The entries in the graphic below are for example purposes only.



Release 2.4

In addition to daily data, the Data Loader now accepts hourly and minute data.

The following shows how the information is entered in the Data Loader. You can now enter hourly and minute data by entering the date and time in the third column field. Use the fifth column field to enter a description for the symbol.



	A	B	C	D	E
1	IBM	Close	8/2/03 1:00 AM	8.02	Enter a description here
2	IBM	Close	8/3/03 2:00 AM	8.03	
3	IBM	Close	8/4/03 3:00 AM	8.02	
4	IBM	Close	8/5/03 4:00 AM	8.02	
5	IBM	Close	8/6/03 12:01 AM	8.02	
6	IBM	Close	8/7/03 3:00 AM	8.02	
7	IBM	Close	8/8/03 4:00 AM	8.02	
8					

For more information on the MIM Excel Add-in Data Loader, see the sections: [“Data Loader: Server Setup Instructions”](#) and [“How to Use the Data Loader”](#) in the *MIM Data and Development Guide*.

Release 2.1

Get Financials

June 18, 2007 Update Notice - Due to the changes in the Compustat data set the following Get Financials instructions will not work as outlined below. For information on the Compustat data organization in the MIM, please see the [Computstat User Guide](#).

Run the COMPUSTAT annual and quarterly reports for North America using the **MIM>Get Financials** menu selection from the Excel Add-in software. These reports are detailed in Chapter 4 of the Standard & Poor's COMPUSTAT User Guide. Listed below are the report choices:

- Balance Sheet
- Income Statement
- Cash Flow Statement
- Restated Data
- Additional Information
- Bank and S&L

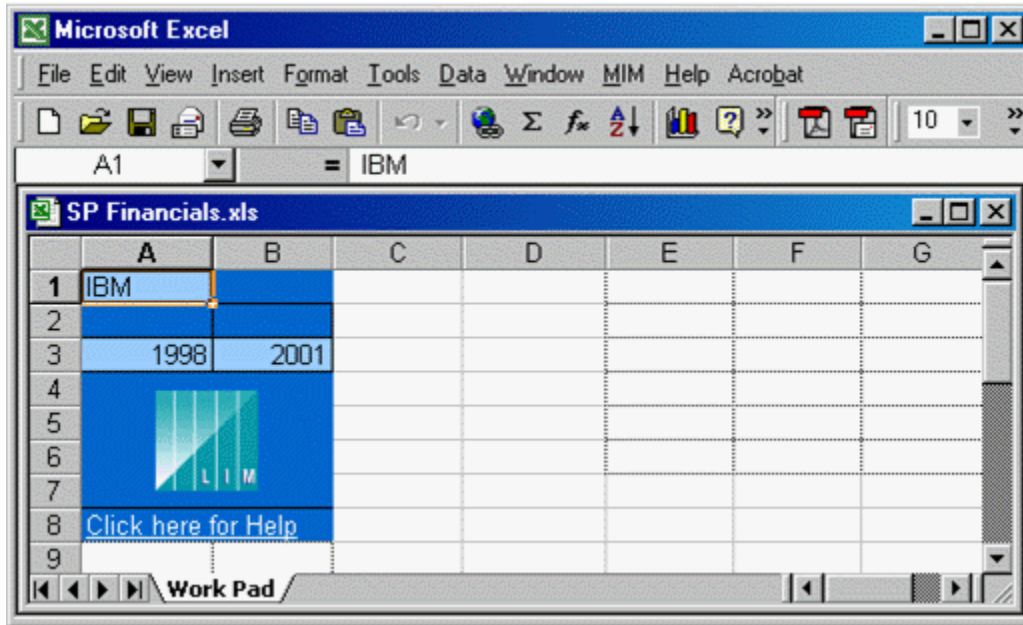
Using the Get Financials Feature

The Excel spreadsheet "SP Financials.xls" that was installed on your desktop is a convenient way to use Get Financials. This spreadsheet contains a Work Pad for use in entering information into the spreadsheet. However, Get Financials can be used without the Work Pad. Any spreadsheet can be used as long as the information is entered in a specified format. This format will be detailed in the next section.

Work Pad

The idea for the Work Pad was to provide one place for doing your work, which keeps your workbook uncluttered and gives the user one place to always find their work.

To use the Work Pad, open the spreadsheet "SP Financials.xls" located on the user's desktop. The following graphic shows an example of the Work Pad.



Enter the following symbol and date information:

1. Enter a Symbol Name in cell **A:1**. For this example keep the default.
2. Enter a year in the format yyyy in the From Date cell **A:3** and a year (yyyy) in the To Date cell **B:3**. For this example, keep the default.
3. Make sure the first cell **A:1** (Symbol Name field) is selected then choose **Get Financials** from the **MIM** menu.



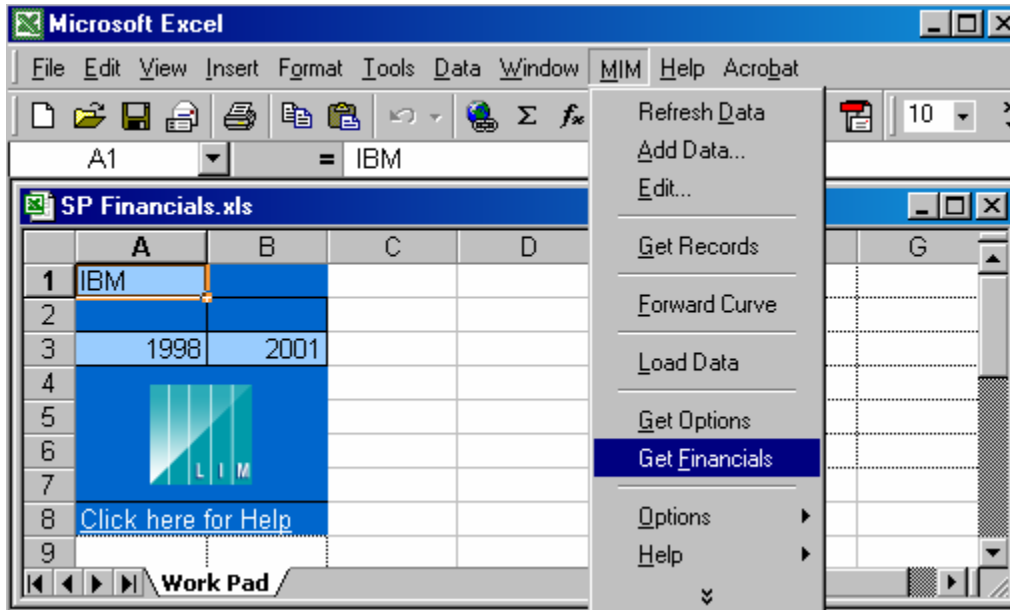
Selecting the first cell designates the starting point for the data entries.

4. Make the rest of the selections from the **Get Financials** dialog box.



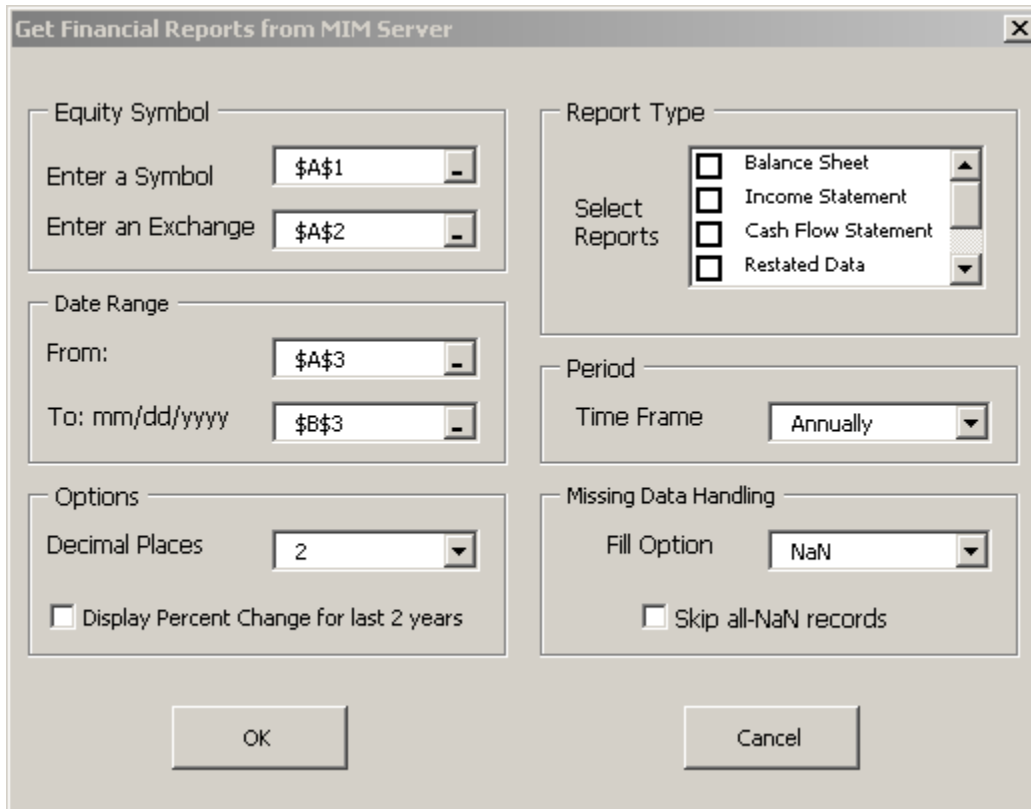
The Work Pad is for the user's convenience but it is not necessary to use to run Get Financials. You may enter the symbol name in any cell in any Excel spreadsheet. The **From Date** field is two rows down from the Symbol Name and the **To Date** field is entered horizontally in the next cell. Be sure to select the **Symbol Name** cell before selecting **Get Financials** from the **MIM** menu. Selecting the **Symbol Name** cell designates the starting point for the data entries.

The following graphic shows how to select **Get Financials** from the **MIM** menu.




Get Financials Dialog

The following graphic shows the **Get Financial Reports from MIM Server** dialog window.



The **Get Financial Reports from MIM Server** dialog box displays. The program automatically fills in the Equity Symbol and Date Ranges based on where the data is entered on the spreadsheet. Note: the Enter the Exchange field is currently disabled. This field allows a user to specify the exchange.



If you want to change which data is selected, you can put your cursor in the **Enter a Symbol** text box, go to the Excel spreadsheet and then select the desired cells in the spreadsheet. Another method for selecting data is to select the bar next to the destination cell then select the data from the spreadsheet. Using the  button returns you to the **Get Financial Reports from MIM Server** dialog box.

The Equity Symbol and Date Range information is already filled in. Now select the rest of the desired selections from the dialog box:

1. From the **Options** pane, select a decimal place setting in the **Decimal Places** box. For this example keep the default setting. Keep the **Display Percent Change for last 2 years** box unchecked.
2. From the **Report Type** pane, select the types of reports you would like to run. For this example, select the **Balance Sheet** and **Income Statement** reports. A check mark will display when the field is selected.
3. From the **Period** pane, select a time frame. For this example, keep the default setting.
4. From the **Missing Data Handling**, select a Fill Option. For this example, select **Skip all NaN records**.

The following graphic shows the entries in the Get Financial Reports from **MIM Server** dialog box:

Get Financial Reports from MIM Server

Equity Symbol
 Enter a Symbol: \$A\$1
 Enter an Exchange: \$A\$2

Date Range
 From: \$A\$3
 To: mm/dd/yyyy: \$B\$3

Options
 Decimal Places: 2
 Display Percent Change for last 2 years

Report Type
 Select Reports:
 Balance Sheet
 Income Statement
 Cash Flow Statement
 Restated Data

Period
 Time Frame: Annually

Missing Data Handling
 Fill Option: NaN
 Skip all-NaN records

OK Cancel

Results

Select **OK** to generate the Balance Sheet and Income Statement reports. Select the **Balance** tab to view the Balance Sheet results.

Microsoft Excel - SP Financials.xls

File Edit View Insert Format Tools Data Window MIM Help Acrobat

A3 = Assets

	A	B	C	D	E
1	IBM (Nyse): INTL BUSINESS MACHINES CORP				
2	Balance Sheet	2001	2000	1999	1998
3	Assets				
4	Cash and Short Term Investments (Annual Data Item 1)	6393.00	3722.00	5831.00	5768.00
5	Cash (Annual Data Item 162)	6330.00	3563.00	5043.00	5375.00
6	Short Term Investments (Annual Data Item 193)	63.00	159.00	788.00	393.00
7	Receivables - Total (Annual Data Item 2)	27018.00	30726.00	27618.00	26781.00
8	Receivables Trade (Annual Data Item 151)	25757.00	29152.00	26259.00	25468.00
9	Income Tax Refund (Annual Data Item 161)	0.00	0.00	0.00	0.00
10	Receivables Current Other (Annual Data Item 194)	1261.00	1574.00	1359.00	1313.00
11	Inventories - Total (Annual Data Item 3)	4304.00	4765.00	4868.00	5200.00
12	Inventories Raw Materials (Annual Data Item 76)	NaN	NaN	NaN	NaN
13	Inventories Work In Progress (Annual Data Item 77)	NaN	NaN	NaN	NaN
14	Inventories Finished Goods (Annual Data Item 78)	1259.00	1446.00	1162.00	1088.00

WorkPad Balance Income

Select the **Income** tab to view the Income Statement report results.

	2001	2000	1999	1998
Basic Income Statement				
Sales (Net) (Annual Data Item 12)	85866.00	88396.00	87548.00	81667.00
Cost of Goods Sold (Annual Data Item 41)	49889.00	51459.00	49460.00	46320.00
Selling General and Administrative Expense (Annual Data Item 189)	22487.00	20781.00	21854.00	21708.00
Operating Income Before Depreciation (Annual Data Item 13)	13490.00	16156.00	16234.00	13639.00
Depreciation and Amortization (Annual Data Item 14)	4195.00	4513.00	6159.00	4475.00
Amortization of Intangibles (Annual Data Item 65)	NaN	NaN	NaN	NaN
Depreciation Expense (Schedule VI) (Annual Data Item 103)	NaN	NaN	NaN	NaN
Depletion Expense (Schedule VI) (Annual Data Item 174)	NaN	NaN	NaN	NaN
Operating Income After Depreciation (Annual Data Item 178)	9295.00	11643.00	10075.00	9164.00
Interest Expense (Annual Data Item 15)	271.00	737.00	750.00	741.00
Non-Operating Income (Annual Data Item 61)	1929.00	637.00	590.00	617.00

Now, let's rerun **Get Financials** and check the Display Percent Change for last 2 years box. Select **OK**.

Get Financial Reports from MIM Server

Equity Symbol
 Enter a Symbol: \$A\$1
 Enter an Exchange: \$A\$2

Date Range
 From: \$A\$3
 To: mm/dd/yyyy \$B\$3

Options
 Decimal Places: 2
 Display Percent Change for last 2 years

Report Type
 Select Reports:
 Balance Sheet
 Income Statement
 Cash Flow Statement
 Restated Data

Period
 Time Frame: Annually

Missing Data Handling
 Fill Option: NaN
 Skip all-NaN records

OK Cancel

Select the **Balance** tab and note the results in the Balance Sheet. Only the last two years display with the columns Change and % Change.

IBM (NYSE) INTL BUSINESS MACHINES CORP		2001	2000	Change	% Change
Balance Sheet					
Assets					
Cash and Short Term Investments (Annual Data Item 1)					
		6393.00	3722.00	2671.00	71.76
Cash (Annual Data Item 162)					
		6330.00	3563.00	2767.00	77.66
Short Term Investments (Annual Data Item 193)					
		63.00	159.00	(96.00)	(60.38)
Receivables - Total (Annual Data Item 2)					
		27018.00	30726.00	(3708.00)	(12.07)
Receivables Trade (Annual Data Item 151)					
		25757.00	29152.00	(3395.00)	(11.65)
Income Tax Refund (Annual Data Item 161)					
		0.00	0.00	NaN	NaN
Receivables Current Other (Annual Data Item 194)					
		1261.00	1574.00	(313.00)	(19.89)
Inventories - Total (Annual Data Item 3)					
		4304.00	4765.00	(461.00)	(9.67)
Inventories Raw Materials (Annual Data Item 76)					
		NaN	NaN	NaN	NaN
Inventories Work In Progress (Annual Data Item 77)					
		NaN	NaN	NaN	NaN
Inventories Finished Goods (Annual Data Item 78)					
		1259.00	1446.00	(187.00)	(12.93)
Inventories Other (Annual Data Item 186)					
		0.00	0.00	NaN	NaN

The **Change** column denotes the difference between the two years:

$$\text{Year 2} - \text{Year 1}$$

The **% Change** column denotes the percent change between the two years:

$$\left(\frac{\text{Year2} - \text{Year1}}{\text{Year1}} \right) 100$$

For more information on the COMPUSTAT data set and organization in the MIM, see the *Getting Started with Compustat Guide*. For information on obtaining the COMPUSTAT data sets, please contact a LIM sales representative at sales@lim.com.



Update as of June 18, 2007 - The *Getting Started with Compustat Guide* was replaced with the updated *Compustat User Guide* on LIM Web site.

Release 1.1

Load Data

Load data into the MIM from an Excel spreadsheet via the MIM Excel Add-in. There is seamless integration between the LIM and customer data while at the same time the client database is stored separate from the database containing the LIM data.

The following gives a quick overview of the process:

1. Four fields need to be entered on the Excel spreadsheet: relation, column, date and value.
2. Select **Load Data** from the **MIM** menu. Easy to follow prompts will guide the user.

If the user inputs new relation names, the new relation names and the data to be added will be listed with a message for the user to “Submit Data” to proceed with loading the data.

If the user inputs columns that are not in the MIM, the user will get a message back that there was a problem with the meta-data and the data will not load.



Each company will have a unique prefix added before the relation name. The company’s database administrator will add the relation name at the time when the web server is set up for data loading.

For more detailed instructions on loading data, see the chapter “[Loading Data via the MIM Excel Add-in](#)” in the *MIM Data and Development Guide*. For details on using the MIM Excel Add-in, see the *MIM Excel Add-in Training Guide*.

Get Options

LIM has over 6 years of US equity and index option history available including: a complete history of the individual options contracts, standardized at-the-money forwards, and a full compliment of options related information for the underlying equities.

The options contracts and standardized options are updated daily for pricing, premium, implied volatility, and sensitivities. The underlying equities have options summary data including: option volume totals, open interest totals, and implied volatility.

Tools for Extracting Options Data

There are two applications that have been developed to extract data from the Options Facility: the “Get Options” feature in the MIM Excel Add-in and a customized “Options Command Line” application.

The MIM API was enhanced to allow this integration of customized applications with options analysis. By using C API calls to “XmimGetRecordsOptions” our applications were developed to extract data from the Options Facility.

Using these tools, one can filter the options data by put/call, strike price, expiration date, and perform special handling for non-computable values. In addition, the options product suite extends the capability to unlimited possibilities for an options trader to develop and monitor trading methodologies.

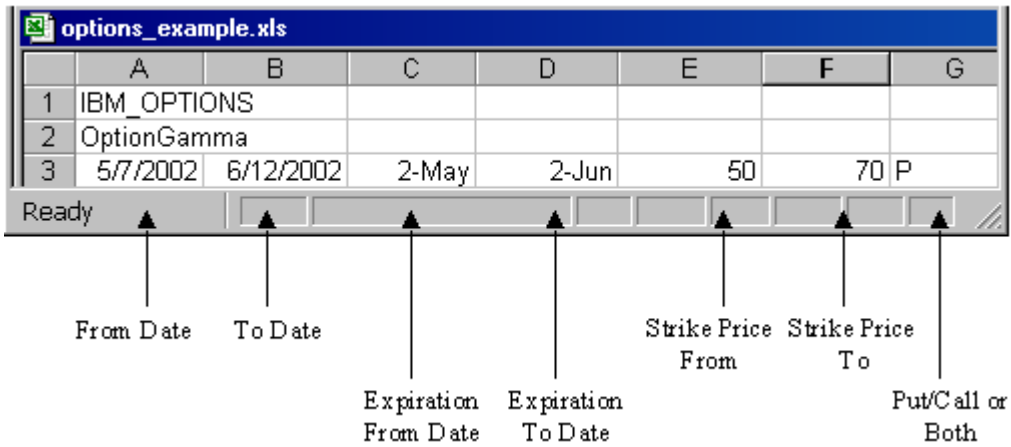
Important Note for Options Contracts - The standardized at-the-money forwards and underlying equities can be researched using any of our suite of analysis tools: XMIM, MIMIC or the Excel Add-in. It is important to make the distinction that the Options Contracts are accessible using the following tools: the MIM Excel Add-in and the Options Command Line application.

How It Works

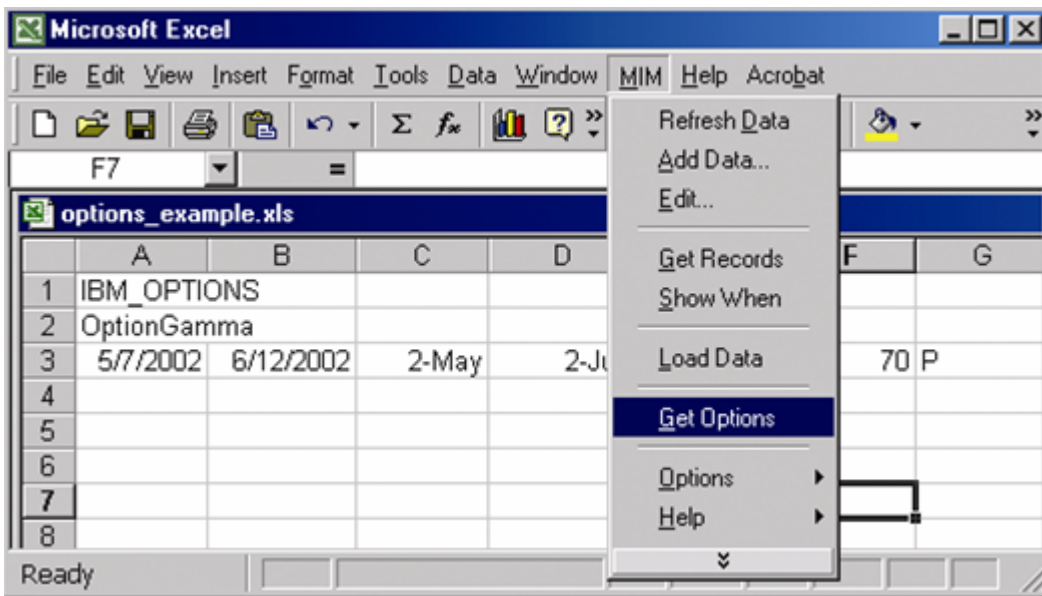
The following gives a quick overview of how the “Get Options” function works. For more detailed information, see the [Options Facility](#) document or the [MIM Excel Add-in Training Guide](#) the LIM Web site.

Enter options data in a spreadsheet and have the entries automatically populate the query dialog box.

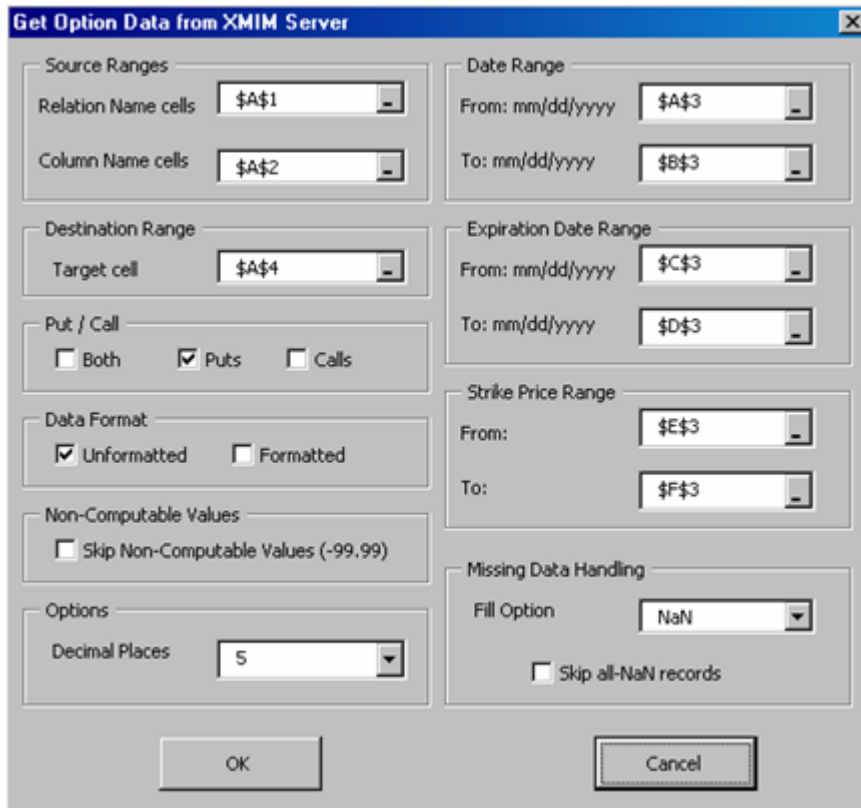
1. Enter the symbol names in the first row. Type **IBM_OPTIONS** in cell **A:1**. If you had more relations, you would enter the next relation in cell B:1, then C:1 etc.
2. Next, enter the column data. Type **OptionGamma** in cell **A:2**. If you wanted more than one column, then you would enter the next column data in cell B:2, then C:3 etc.
3. On the next row, enter the dates, expiration dates, strike price ranges and the put/call options. Enter **P** or **p** for Put and **C** or **c** for Call. If left blank the default is to display both Puts and Calls. The following graphic details the entries:



- Once the data is entered, select **Get Options** from the **MIM** menu.



The following dialog will automatically populate with the entries from the spreadsheet. The user can make adjustments to the selections.



The following shows the results:

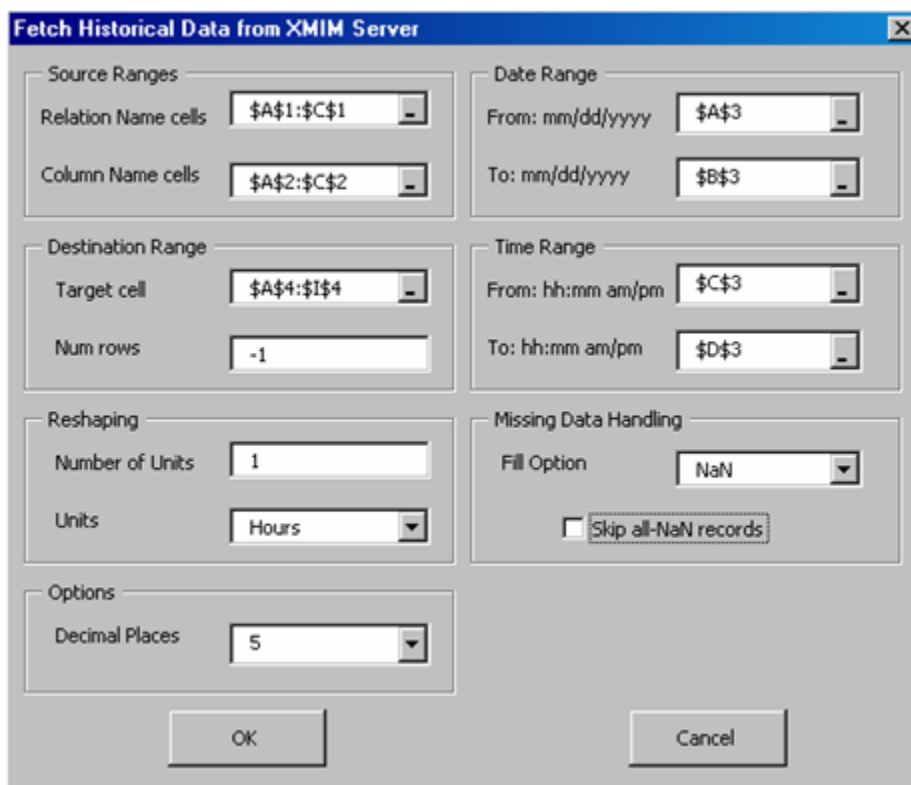
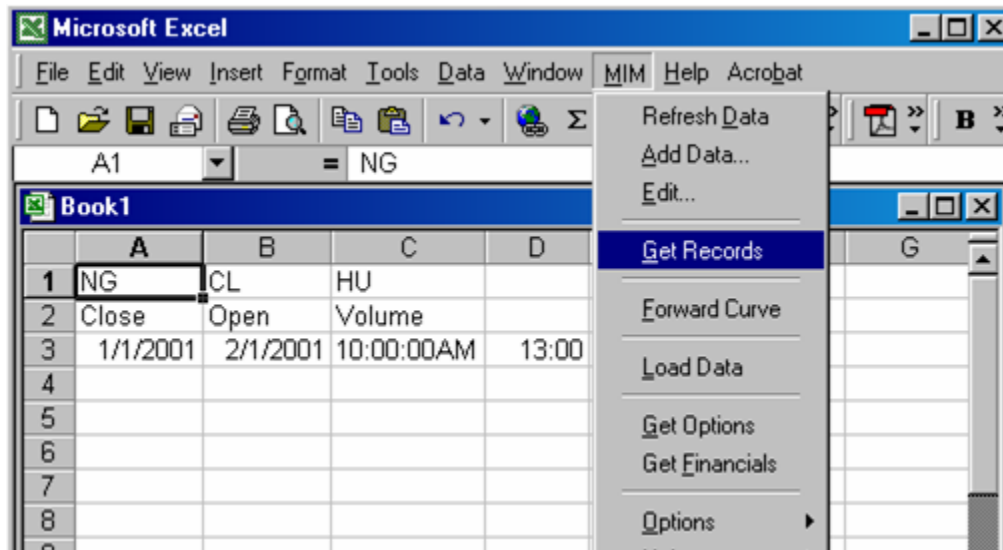
	A	B	C	D	E	F	G
1	IBM_OPTIONS						
2	OptionGamma						
3	5/7/2002	6/12/2002	2-May	2-Jun	50	70	P
4	Date	Strike Date	Put/Call	StrikePrice	IBM_OPTIONS (OptionGamma)		
5	5/7/2002	May-02	Put	70	0.03454		
6	5/7/2002	May-02	Put	65	0.01346		
7	5/7/2002	May-02	Put	60	0.00609		
8	5/7/2002	May-02	Put	55	0.00332		
9	5/8/2002	May-02	Put	70	0.00861		
10	5/8/2002	May-02	Put	65	0.0049		
11	5/8/2002	May-02	Put	60	0.00312		
12	5/9/2002	May-02	Put	70	0.0158		
13	5/9/2002	May-02	Put	65	0.00635		
14	5/10/2002	May-02	Put	70	0.01544		

There is a check box to have the data either formatted or unformatted. The following graphic shows a different query with the data formatted:

	A	B	C	D	E	F	G	H
1		IBM OPTIONS						
2		OptionGamma	OptionDelta	OptionTheta	OptionVega			
3		5/2/2002						
4		Quote	Expiration	Underlyer	Option Type			
5		5/2/2002	5/17/2002	83.86	Call	85	90	95
6					Gamma	0.06995	0.06995	0.06995
7					Delta	0.42777	0.42777	0.42777
8					Theta	-27.5406	-27.5406	-27.5406
9					Vega	6.66092	6.66092	6.66092
10					Put	80	75	70
11					Gamma	0.05176	0.02317	0.00908
12					Delta	-0.25348	-0.0969	-0.03536
13					Theta	-23.6762	-15.2859	-8.08822
14					Vega	5.43834	2.91616	1.32432
15		5/2/2002	6/21/2002	83.86	Call	85	90	95
16					Gamma	0.0408	0.0408	0.0408
17					Delta	0.47948	0.47948	0.47948
18					Theta	-14.8646	-14.8646	-14.8646
19					Vega	12.34636	12.34636	12.34636
20					Put	80	75	70
21					Gamma	0.03465	0.02353	0.01362
22					Delta	-0.32762	-0.18318	-0.09188
23					Theta	-13.2251	-10.6183	-7.13548
24					Vega	11.18828	8.22472	5.11813

Get Records Automated

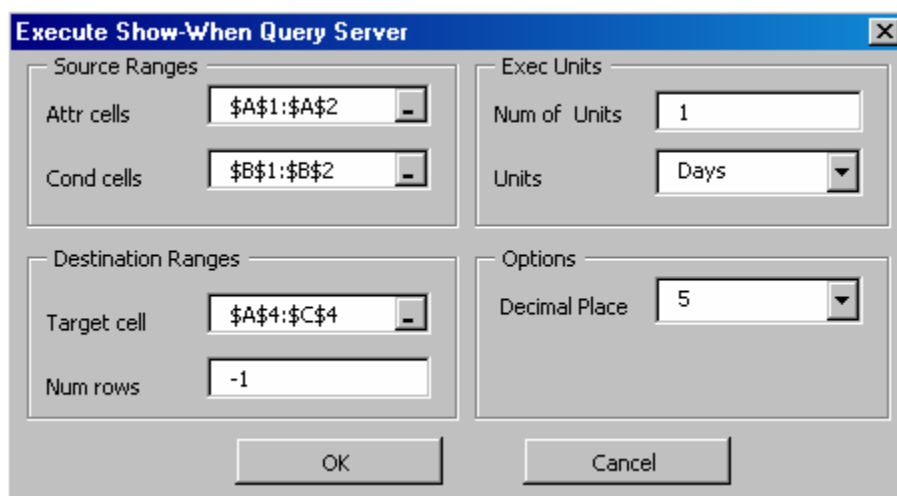
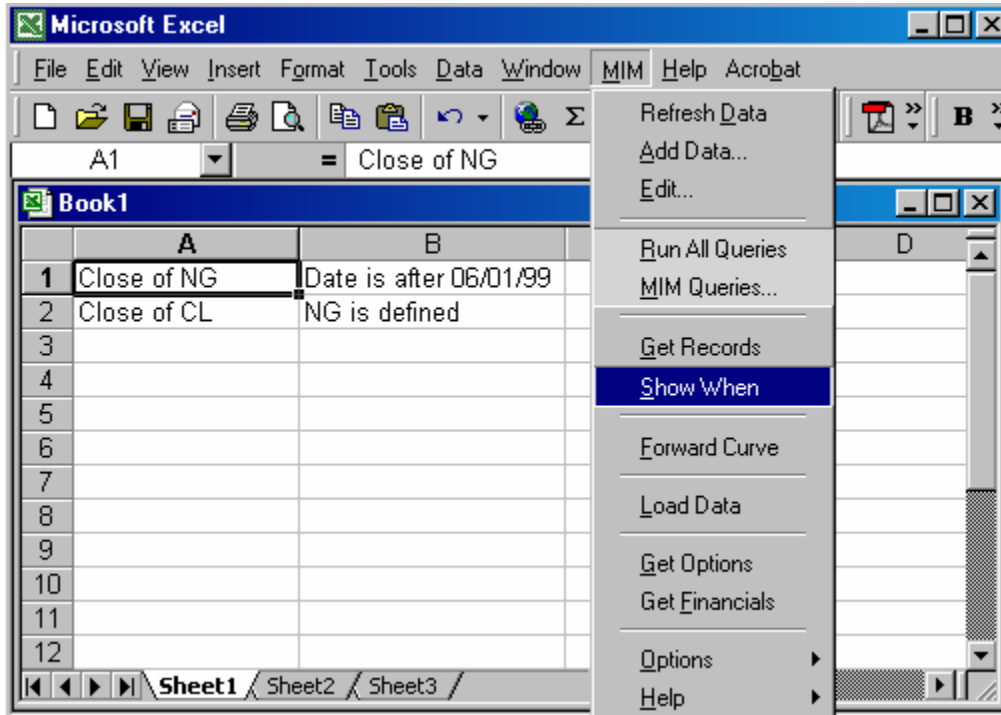
The Get Records function is a fast method for fetching and analyzing data. With the new release, this function automatically takes the data that is entered on the spreadsheet and populates the corresponding relation, column, date and time fields in the program.



SHOW WHEN Records Automated

The SHOW WHEN function allows the user to create queries quickly by pulling data entered on a spreadsheet. The user no longer has to enter the data into each field. With the new release, this function

automatically takes the data that is entered on the spreadsheet and populates the corresponding source and destination ranges.



For the **Destination Ranges** field, the program skips a line and will put the answers on the following line.

	A	B	C	D
1	Close of NG	Date is after 06/01/99		
2	Close of CL	NG is defined		
3				
4	Date		1	2
5	6/2/1999		2.407	16.65
6	6/3/1999		2.397	16.74
7	6/4/1999		2.437	17.32
8	6/7/1999		2.442	17.86
9	6/8/1999		2.393	17.66
10	6/9/1999		2.46	17.99
11	6/10/1999		2.355	17.85
12	6/11/1999		2.378	18.43

Symbol Description

Added the option to print the symbol description instead of the symbol and column, when using the **Add Data** dialog.

MIM Data Selection

Select the destination in the Excel Workbook.

Returned data starts at cell:

Additional Data Placement and Formatting Options:

- Merge Data and Time columns into a single column for adjacent data requests
- Add column headers
 - using Symbol and Column
 - using Symbol Description
- Clear the cells in the column of the range
- Clear the cells adjacent to the range
- Clear the cells in the column below the range
- Add new columns before the range

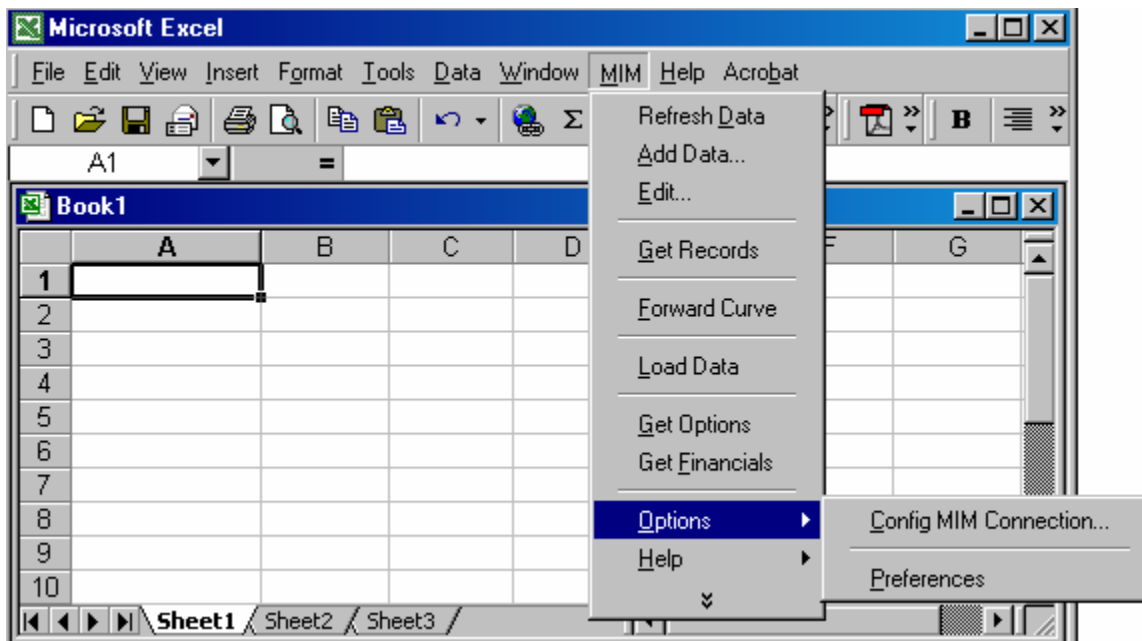
<< Back Next >> Cancel Finish

When the **using Symbol Description** box is checked the following format displays.

	A	B	C
1	Date	Natural Gas Futures (USD/MMBTU)	
2	05/30/2002		3.222
3	05/31/2002		3.217
4	06/03/2002		3.242
5	06/04/2002		3.328
6	06/05/2002		3.26
7	06/06/2002		3.182
8	06/07/2002		3.204
9	06/10/2002		3.135
10	06/11/2002		3.132
11	06/12/2002		3.057
12	06/13/2002		3.211

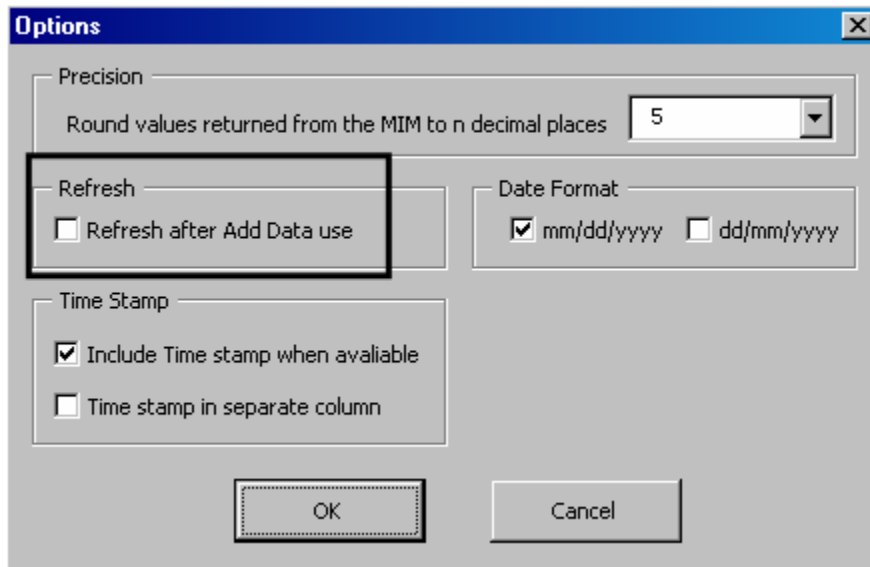
New Preferences Menu

Changed the name of the **Decimal Places** menu to **Preferences**.



Refresh Data

From the Excel menu bar, select MIM>Options>Preferences. Check the box for **Refresh after Add Data use**. By selecting this option, the worksheet will automatically refresh after a user adds data through the **Add Data** menu.



Time Stamp

There are two new options in the **Time Stamp** pane.

- **Include Time stamp when available** – This option adds the time stamp to the results when available.
- **Time stamp in separate column** – This puts the time stamp for the query result into a separate column.

Date Format

Added date support for two formats:

- dd/mm/yyyy
- mm/dd/yyyy

The user can now input either format into the date boxes in the **Add Data** and **Get Records** dialog boxes. The user must select the correct date format for their system in the MIM>Options>Preferences menu.

Passwords

Added the ability to check the Excel_password table to check for the username and passwords. The password checking feature is off by default.

Data Filtering

Added date filtering on Add Data and Get Records queries. If specific dates are given the returned results are filtered to make sure no values are outside of the given dates.

