**FactSet fundamentals data set**

**Columns in the data set**

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| **Name** | **Comments** |
| FS\_PERM\_SEC\_ID | Unique key generated by factSet for each company |
| CUSIP | S&P’s company code. Not really a unique code. But we may need this later |
| TIC | Stock ticker. May change with time |
| EXCOUNTRY | Exchange on which the stock is traded. To be used to remove canadian stocks from data |
| PRIMARY\_SEC\_CODE | Industry or sector. Provided by the commerce department |
| ZIP\_POSTAL\_CODE | Zip code of the firm’s HQ. Not expected to be used in modeling |
| FF\_COMPACT | 1 if firm is active. 0 if firm is active. Need to investigate how inactive firms have financial results |
| FF\_MKT\_VAL\_CURR | Market cap of the firm. Relevant because analysis may be restricted to most valuable 500 stocks |
| FF\_IS\_ADR | 1 if stock is an ADR. May choose to ignore ADR’s |
| FF\_SECAT | Similar to FF\_COMPACT. However 0 if stock is inactive (not the firm) |
| DATE | Date in YYYYMMDD format |
| FF\_COM\_SHS\_OUT\_EPS\_DIL | Total no. of diluted shares. This variable may be important to derive another ratio |
| FF\_RECEIV\_ST | Account receivables. The intention is to use a account/receivable feature to study inventory build up |
| FF\_CURR\_RATIO | An accounting ratio that indicates the cash liquidity situation at the firm |
| FF\_GROSS\_MGN | Gross margin = Gross profit / revenue |
| FF\_NET\_MGN | Net margin = Net income / revenue |
| FF\_PBK | Price/Book ratio |
| FF\_ROA | Return on total assets (an accounting ratio) |
| FF\_ROE | Return on equity (very imp accounting ratio) |
| FF\_ROTC | Return on total capital (an accounting ratio) |
| FF\_LTD\_COM\_EQ | Long term debt/equity |
| FF\_DIL\_PE | Price to Earnings ratio diluted |
| FF\_PFCF\_DIL | Price to free cash flow ratio |
| FF\_PSALES\_DIL | Price to sales ratio |
| FF\_SALES\_\_PS\_GR | Sales growth in the last 1 year |
| FF\_TAX\_RATE | Tax rate of the firm |
| FF\_ZSCORE -- ALTMAN’S Z SCORE | The Z score is a popular score used to comprehensively measure a firm’s financial strength |