Exercise 2B: Fetch and Compute Fundamentals

BUSI 722: Data-Driven Finance II

Use Claude Code with the `fetch-fundamentals` skill. Fundamental data comes from the SF1 table.

Submission

Submit a **zip file** containing your **Jupyter notebook** (`.ipynb`) with all code, output, and charts, and at least one **screenshot** of your Claude Code session showing Claude using the `fetch-fundamentals` skill. Use markdown cells for any written discussion.

Fetch annual fundamentals from the SF1 table for all stocks with `datekey` from January 2021 through January 2026. At minimum, retrieve: `assets`, `equity`, `gp` (gross profit), `roe`, `grossmargin`, `assetturnover`, and `de` (debt-to-equity).

1. Compute `asset_growth` as the year-over-year percentage change in `assets`. **Important:** compute this *before* merging with returns. In a markdown cell, explain why this ordering matters.
2. Compute `gp_to_assets = gp / assets`.
3. Report the number of unique tickers and the date range in the fundamentals data.
4. Display summary statistics for `roe`, `grossmargin`, `asset_growth`, and `gp_to_assets`.