

## Ford Daily Historical Database File Specification

### General

- The Ford Daily Historical Database consists of daily updates on 251 variables including Ford proprietary model scores, cleaned fundamental data, financial ratios, income statement, balance sheet and cash flow data.
- Meets the same unique standards for back testing as the Ford monthly historical data bases.
  - **No lookahead bias**, Ford stores data as of the date it was reported.
  - **Never restated**, historical data is never restated by Ford.
  - **No survivorship bias**, the database includes all companies covered by Ford at any point in time.
- Daily history for the Ford Standard US Universe starts 9/18/2002.
- Offered as a one time file and complete refreshes are available at an additional cost.

### Options

#### Adjustment Option

You may select to have the per-share valuations and the shares-related variables adjusted for splits and spin-offs. Unadjusted files do not contain a split factor for adjusting.

#### Formatting

Extract files are formatted in ASCII text.

### File and Record Layout

The Ford Daily Database Extract file is sorted in ascending order by issue ID, and within issue ID by record date. The first two fields of each record can be used as the primary key for a relational database table:

1. Ford invariant issue ID [an integer]
2. Data record date, in international date format **YYYY-MM-DD**

The two key fields are followed by two hundred forty nine [249] variables of the database, for a total of two hundred fifty-one [251] fields per line. Missing values are represented as nulls, i.e., no text appears between the delimiters. Records are separated with the Microsoft Windows EOL sequence, CR-LF (Hex: '0D0A').

Following is a symbolic representation of the extract file, ignoring the type of delimiter actually used, with angle brackets (<>) representing a delimited field and an ellipsis (...) representing a sequence of information not shown.

```
<Issue ID-1> <Record Date 1-1> <Variable 1-1> <Variable 1-2> ... <Variable 1-249>
<Issue ID-1> <Record Date 1-2> <Variable 2-1> <Variable 2-2> ... <Variable 2-242>
...
<Issue ID-1> <Record Date 1-N1> <Variable N1-1> <Variable N1-2> ... <Variable N1-249>
<Issue ID-2> <Record Date 2-1> <Variable 1-1> <Variable 1-2> ... <Variable 1-249>
<Issue ID-2> <Record Date 2-2> <Variable 2-1> <Variable 2-2> ... <Variable 2-249>
...
<Issue ID-2> <Record Date 1-N2> <Variable N2-1> <Variable N2-2> ... <Variable N2-249>
...
...
<Issue ID-M> <Record Date M-1> <Variable 1-1> <Variable 1-2> ... <Variable 1-249>
<Issue ID-M> <Record Date M-2> <Variable 2-1> <Variable 2-2> ... <Variable 2-249>
...
<Issue ID-M> <Record Date M-NM> <Variable NM-1> <Variable NM-2> ... <Variable NM-249>
```

## Support Information

1. The contact listed below can help with support issues or questions related to the extract file format:

Ford Equity Research Technical Support

**Telephone:** (800) 842-0207

**Email:** [technicalsupport@fordequity.com](mailto:technicalsupport@fordequity.com)

2. For pricing and other questions contact your Ford Equity Research sales representative.



## Field Definitions

No.	Field Description	Name	Type	P	A
1	Ford Invariant Identifier	FordUID	Integer		
2	Data record date [international format: YYYY-MM-DD]	RecDate	YYYY-MM-DD		
3	Company name	NAM	Character(20)	E	
4	Ticker symbol	TKR	Character(12)	E	
5	Price	PRI	Real	D	F
6	Quality rating-numerical	QTY	Integer	E	
7	Growth persistence rating numerical	GRP	Integer	E	
8	Current/normal earnings ratio	CNE	Real	Q	
9	Growth rate estimate	GRO	Integer	E	
10	Current price/earnings ratio	PEC	Real	D	
11	Normal price/earnings ratio	PER	Real	D	
12	Normal P/E ratio / 5 yr. avg. P/E	PEH	Real	D	
13	Normal P/E ratio / growth rate	PEG	Real	D	
14	Price/cash flow	PCF	Real	D	
15	Price/book value	PBK	Real	D	
16	Price / sales/share	PSS	Real	D	
17	Ford's projected growth rate + dividend yield	GRY	Real	D	
18	Internal rate of return	ROI	Real	E	
19	Price/value ratio	PVA	Real	D	
20	Price/value ratio / 5 yr. avg. PVA	PVH	Real	D	
21	Price/value ratio relative to market	PVR	Real	D	
22	Earnings trend	SED	Integer	E	
23	Composite PVA and SED	COM	Real	D	
24	Current 12 mo. earnings/share	ECU	Real	Q	P
25	Normal 12 mo. earnings/share	ENO	Real	Q	P
26	Cash flow/share	CFL	Real	A	P
27	Earnings variability	EDV	Integer	E	
28	12-month operating earnings per share 3 quarters ago	EQ1	Real	Q	P
29	12-month operating earnings per share 2 quarters ago	EQ2	Real	Q	P
30	12-month operating earnings per share 1 quarter ago	EQ3	Real	Q	P
31	12-month operating earnings per share latest completed quarter	EQ4	Real	Q	P
32	12-month operating earnings per share current quarter	EQ5	Real	E	P
33	Indicated annual dividend per share	DIV	Real	E	P
34	Dividend payout ratio	DPR	Real	E	
35	Current dividend yield %	YLD	Real	D	
36	Net profit margin on sales	NPS	Real	A	
37	Return on assets	ROA	Real	A	
38	Return on equity	ROE	Real	M	
39	Reinvestment on equity	PLB	Real	M	
40	Intrinsic value	VAL	Real	E	P
41	Change indicator-numerical	CHI	Integer	E	
42	Screening indicator-numerical	VEI	Integer	E	



43	Foreign-based indicator-numerical	FNI	Integer	E	
44	Options indicator-numerical	OPI	Integer	E	
45	Exchange indicator-numerical	EXI	Integer	E	
46	Average indicator-numerical	AVI	Integer	E	
47	5 yr. EPS growth rate	HEG	Real	M	
48	5 yr. sales growth rate	HSG	Real	M	
49	5 yr. dividend growth rate	HDG	Real	M	
50	Extreme high P/E ratio	HPE	Real	M	
51	Average P/E ratio	APE	Real	M	
52	Extreme low P/E ratio	LPE	Real	M	
53	Average price/value ratio	HPV	Real	M	
54	1 month ago price	PRO	Real	D	F
55	1 month price change (%)	PGN	Real	D	
56	3-month price change (%)	PGQ	Real	D	
57	6-month price change (%)	PGH	Real	D	
58	12-month price change (%)	PGY	Real	D	
59	Five year annualized price gain/loss (%)	PGF	Real	D	
60	Five year annualized total return (%)	REF	Real	D	
61	Beta	BET	Real	M	
62	Company annual sales	SAL	Integer	A	
63	Common shares outstanding	SHR	Real	E	S
64	Institutional ownership (%)	FND	Integer	E	
65	Market capitalization	CAP	Integer	D	
66	Book value per share	BKV	Real	M	P
67	Preferred equity % of assets	PEQ	Real	A	
68	Common equity % of assets	CEQ	Real	A	
69	Long term debt % of assets	LTD	Real	A	
70	Other debt % of assets	ODL	Real	A	
71	Total assets	ASS	Integer	A	
72	Current ratio	CCR	Real	A	
73	Debt/equity ratio	DEQ	Real	A	
74	Total debt/asset ratio	DAS	Real	A	
75	CUSIP number	CSP	Character(9)	E	
76	Industry code	IND	Integer	E	
77	Price momentum	PRM	Real	D	
78	3-month average daily trading share volume in 100's	VOL	Integer	D	S
79	Relative earnings trend	SDR	Real	M	
80	S&P 400 Mid-Cap indicator (1=in index, 0=not in)	MCI	Integer	E	
81	Quarterly operating EPS 6 qtrs. ago	QE1	Real	Q	P
82	Quarterly operating EPS 5 qtrs. ago	QE2	Real	Q	P
83	Quarterly operating EPS 4 qtrs. ago	QE3	Real	Q	P
84	Quarterly operating EPS 3 qtrs. ago	QE4	Real	Q	P
85	Quarterly operating EPS 2 qtrs. ago	QE5	Real	Q	P
86	Quarterly operating EPS 1 quarter ago	QE6	Real	Q	P
87	Quarterly operating EPS latest completed quarter	QE7	Real	Q	P
88	Quarterly operating EPS current quarter	QE8	Real	E	P
89	Year-to-date price change (%)	PGD	Real	D	



90	Fiscal year estimate indicator (1 = estimated, 0 = reported)	YEI	Integer	E	
91	Primary/fully diluted indicator (1 = fully diluted EPS, 0 = primary EPS)	FDI	Integer	E	
92	Share buy back, one year percent change in shares outstanding	SHB	Real	E	
93	Ford 1000 indicator (1=in index,0=not in)	FII	Integer	E	
94	S&P 600 Small-Cap indicator (1=in index, 0=not in)	SCI	Integer	E	
95	Fiscal year earnings/share	EFY	Real	A	P
96	Earnings momentum percentile (100 the best)	EMO	Integer	D	
97	Sales momentum percentile (100 the best)	SMO	Integer	D	
98	Full date of last EPS update (YYYYMMDD)	EUP	Date	E	
99	12-month trailing sales 4 quarters back	SQ1	Integer	Q	
100	12-month trailing sales 3 quarters back	SQ2	Integer	Q	
101	12-month trailing sales 2 quarter back	SQ3	Integer	Q	
102	12-month trailing sales 1 quarter back	SQ4	Integer	Q	
103	12-month trailing sales latest completed quarter	SQ5	Integer	Q	
104	Quarterly sales 7 quarters ago	QS1	Integer	Q	
105	Quarterly sales 6 quarters ago	QS2	Integer	Q	
106	Quarterly sales 5 quarters ago	QS3	Integer	Q	
107	Quarterly sales 4 quarters ago	QS4	Integer	Q	
108	Quarterly sales 3 quarters ago	QS5	Integer	Q	
109	Quarterly sales 2 quarters ago	QS6	Integer	Q	
110	Quarterly sales 1 quarter ago	QS7	Integer	Q	
111	Quarterly sales latest quarter completed	QS8	Integer	Q	
112	Current month split factor	SPM	Real	E	
113	6-month split factor	SPH	Real	E	
114	Price momentum percentile (100 the best)	PMO	Integer	D	
115	1-year change in 12-month trailing operating EPS	HEY	Real	Q	
116	1-year change in 12- month sales	HSY	Real	Q	
117	1-qtr EPS growth, equal to the percentage change in latest quarters operating earning per share versus same quarter last year	HEQ	Real	Q	
118	1-qtr sales growth, equal to the percentage change in latest quarter sales revenue versus same quarter last year	HSQ	Real	Q	
119	Operating earnings yield	OEY	Real	D	
120	Value momentum percentile (100 the best)	VMO	Integer	D	
121	Current profit margin on sales	CPS	Real	Q	
122	Current return on assets	RAC	Real	Q	
123	Current return on equity	REC	Real	M	
124	Current reinvestment on equity	PLC	Real	M	
125	Year and month of latest fiscal year-end report (YYYYMM)	MFY	Date	A	
126	Year and month of latest quarterly earnings report (YYYYMM)	MFQ	Date	Q	
127	Ford 2000 indicator (1=in index,0=not in)	F2I	Integer	E	
128	NASDAQ 100 indicator (1=in index, 0=not in)	NQI	Integer	E	
129	SIC Code	SIC	Integer	E	
130	5-year operating EPS growth rate	EG5	Real	M	
131	3-year operating EPS growth rate	EG3	Real	M	
132	3-year sales growth rate	SG3	Real	M	
133	Alpha	ALP	Real	M	



134	Beta coefficient vs. S&P 500 (no hyperbolic tangent adjustment)	BTA	Real	M	
135	52-week high price	H52	Real	E	F
136	52-week low price	L52	Real	E	F
137	50 day moving average	FMA	Real	D	F
138	200 day moving average	TMA	Real	D	F
139	3-year cumulative price change (%)	PG3	Real	D	
140	Price change month-to-date (%)	PGM	Real	D	
141	1-week price change (%)	PGW	Real	D	
142	1-day price change (%)	PG1	Real	D	
143	Daily share volume divided by 3-month average daily share volume	DVP	Real	D	
144	1-month average daily share volume	AVL	Integer	D	S
145	Date of quarterly income statement (YYYYMM)	ISD-Q	Date	Q	
146	Total revenue – quarterly	REV-Q	Real	Q	
147	Gross profit – quarterly	GPR-Q	Real	Q	
148	SG&A expense – quarterly	SGA-Q	Real	Q	
149	R&D – quarterly	RND-Q	Real	Q	
150	Operating income – quarterly	OIN-Q	Real	Q	
151	Earnings before interest and taxes - quarterly	EBT-Q	Real	Q	
152	Interest expense – quarterly	IEX-Q	Real	Q	
153	Pretax income – quarterly	IBT-Q	Real	Q	
154	Income tax expense - quarterly	ITE-Q	Real	Q	
155	Net income from continuing operations - quarterly	NCO-Q	Real	Q	
156	Net income – quarterly	NET-Q	Real	Q	
157	Date of annual income statement (YYYYMM)	ISD	Date	A	
158	Total revenue - fiscal year	REV	Real	A	
159	Gross profit - fiscal year	GPR	Real	A	
160	SG&A expense - fiscal year	SGA	Real	A	
161	R&D - fiscal year	RND	Real	A	
162	Operating income - fiscal year	OIN	Real	A	
163	Earnings before interest and taxes - fiscal year	EBT	Real	A	
164	Interest expense - fiscal year	IEX	Real	A	
165	Pretax income - fiscal year	IBT	Real	A	
166	Income tax expense - fiscal year	ITE	Real	A	
167	Net income form continuing operations - fiscal year	NCO	Real	A	
168	Net income - fiscal year	NET	Real	A	
169	Depreciation & amortization - quarterly cash flow statement	DEP-Q	Real	Q	
170	Cash flows from operating activities - quarterly	COA-Q	Real	Q	
171	Capital expenditures - quarterly	CEX-Q	Real	Q	
172	Cash flows from investing activities - quarterly	CFI-Q	Real	Q	
173	Cash flows from financing activities - quarterly	CFA-Q	Real	Q	
174	Change in cash & cash equivalents - quarterly	CCC-Q	Real	Q	
175	Depreciation & amortization - fiscal year cash flow statement	DEP	Real	A	
176	Cash flows from operating activities - fiscal year	COA	Real	A	
177	Capital expenditures - fiscal year	CEX	Real	A	
178	Cash flows from investing activities - fiscal year	CFI	Real	A	
179	Cash flows from financing activities - fiscal year	CFA	Real	A	
180	Change in cash & cash equivalents - fiscal year	CCC	Real	A	



181	Balance sheet date (YYYYMM) - quarterly	BSD-Q	Date	Q	
182	Cash and cash equivalents - quarterly	CSH-Q	Real	Q	
183	Short-term investments - quarterly	STI-Q	Real	Q	
184	Net receivables – quarterly	RCV-Q	Real	Q	
185	Inventory – quarterly	INV-Q	Real	Q	
186	Current assets – quarterly	TCA-Q	Real	Q	
187	Property plant and equipment - quarterly	PPE-Q	Real	Q	
188	Goodwill – quarterly	GWL-Q	Real	Q	
189	Intangible assets – quarterly	ITA-Q	Real	Q	
190	Total assets – quarterly	TAS-Q	Real	Q	
191	Accounts payable – quarterly	PAY-Q	Real	Q	
192	Short term and current portion of long term debt - quarterly	STD-Q	Real	Q	
193	Current liabilities – quarterly	TCL-Q	Real	Q	
194	Long-term debt – quarterly	LDT-Q	Real	Q	
195	Preferred stock – quarterly	PFD-Q	Real	Q	
196	Common stock equity - quarterly	CSE-Q	Real	Q	
197	Shares outstanding (from balance sheet) - quarterly	BSO-Q	Real	Q	S
198	EBIT Margin (100 * EBIT / Total Revenue)	EBM	Real	A	
199	Asset turnover (total revenue/total assets)	ATO	Real	A	
200	EBIT ROA (100 * EBIT / total assets)	ERA	Real	A	
201	Interest burden (100 * interest expense / total assets)	INB	Real	A	
202	Pretax return on assets (100 * pretax income / total assets)	PRA	Real	A	
203	Financial leverage (total assets / common equity)	FNL	Real	A	
204	Pretax return of equity (100 * pretax income / common equity)	PRE	Real	A	
205	Tax rate (100 * income tax expense / pretax income)	TAX	Real	A	
206	Tax retention rate (100.0 - tax rate)	TRR	Real	A	
207	Inventory turnover (total revenue / inventory)	ITO	Real	A	
208	Acid test ratio ( current assets less inventories / current liabilities)	ATR	Real	A	
209	Times interest earned (EBIT / interest expense)	TIE	Real	A	
210	Gross margin (100 * gross profit / total revenue)	GRM	Real	A	
211	EBITDA (earnings before interest, taxes, depreciation, & amortization)	EDA	Real	A	
212	R&D as a percent of sales	RDS	Real	A	
213	Ford Investor Services' Unique identifier	UID	Integer	E	
214	Total liabilities – quarterly	TLI-Q	Real	Q	
215	Retained earnings – quarterly	RTE-Q	Real	Q	
216	3-month change (%) in indicated annual dividend	HDQ	Real	M	
217	1-year change (%) in indicated annual dividend	HDY	Real	M	
218	3 year dividend growth rate (%)	DG3	Real	M	
219	Balance sheet date (YYYYMM) annual	BSD	Date	A	
220	Cash and cash equivalents - annual	CSH	Real	A	
221	Short-term investments - annual	STI	Real	A	
222	Net receivables – annual	RCV	Real	A	
223	Inventory – annual	INV	Real	A	
224	Current assets – annual	TCA	Real	A	
225	Property plant and equipment – annual	PPE	Real	A	
226	Goodwill – annual	GWL	Real	A	

227	Intangible assets – annual	ITA	Real	A	
228	Total assets – annual	TAS	Real	A	
229	Accounts payable – annual	PAY	Real	A	
230	Short term and current portion of long term debt - annual	STD	Real	A	
231	Current liabilities – annual	TCL	Real	A	
232	Long-term debt – annual	LDT	Real	A	
233	Preferred stock – annual	PFD	Real	A	
234	Common stock equity – annual	CSE	Real	A	
235	Shares outstanding (from balance sheet) - annual	BSO	Real	A	S
236	Total liabilities – annual	TLI	Real	A	
237	Retained earnings – annual	RTE	Real	A	
238	Price/value ratio relative to market in ADR Universe	PVR2	Real	D	
239	Screening indicator-numerical in ADR Universe	VEI2	Integer	E	
240	Price momentum in ADR Universe	PRM2	Real	D	
241	Earnings momentum percentile (100 the best) in ADR Universe	EMO2	Integer	D	
242	Sales momentum percentile (100 the best) in ADR Universe	SMO2	Integer	D	
243	Price momentum percentile (100 the best) in ADR Universe	PMO2	Integer	D	
244	Value momentum percentile (100 the best) in ADR Universe	VMO2	Integer	D	
245	Price/value ratio relative to market in Canadian Universe	PVR3	Real	D	
246	Screening indicator-numerical in Canadian Universe	VEI3	Integer	E	
247	Price momentum in Canadian Universe	PRM3	Real	D	
248	Earnings momentum percentile (100 the best) in Canadian Universe	EMO3	Integer	D	
249	Sales momentum percentile (100 the best) in Canadian Universe	SMO3	Integer	D	
250	Price momentum percentile (100 the best) in Canadian Universe	PMO3	Integer	D	
251	Value momentum percentile (100 the best) in Canadian Universe	VMO3	Integer	D	

## Notes:

- The first two fields of each line are the primary key for the history extract: Ford UID [a serial number] and record date, expressed in international date format **YYYY-MM-DD**
- Financial statement date variables [balance sheet date, fiscal year dates, etc.] are expressed as **YYYYMM** [with no separator]
- Full date variables [EPS update date] as expressed as **YYYYMMDD** [with no separator]
- Fields 238 through 244 [PVR2, VEI2, PRM2, EMO2, SMO2, PMO2, and VMO2] are calculated relative to the ADR Universe. For issues not in the ADR universe, these fields will be null. Fields 244 through 251 [PVR3, VEI3, PRM3, EMO3, SMO3, PMO3, and VMO3] are calculated relative to the Canadian Universe. For issues not in the Canadian Universe, these fields will be null.
- Column P of the table is “Periodicity” of the underlying data. All data are sampled daily using the last reported value between changes.
  - “A” = annual
  - “Q” = quarterly
  - “M” = monthly
  - “W” = weekly
  - “D” = daily
  - “E” = event [irregular period]



# Ford Equity Research

A Mergent Company

Ford Equity Research  
Daily History File  
Specification

6. Column A of the table is "Adjustment type" [blank = not adjusted], used only when an adjusted extract is requested.
  - 6.1. "P" = per-share, adjusted for splits but not spin-offs
  - 6.2. "S" = shares, adjusted for splits but not for spin-offs
  - 6.3. "F" = per-share, fully adjusted for splits and spin-offs