

1. Rating data:

Home > Get Data > Compustat - Capital IQ > Capital IQ > S&P Credit Ratings > Entity Ratings

Download as data\raw\ratingdata.csv (extracted 2025-08-31)

Query Form:

Home / Get Data / Compustat - Capital IQ / Capital IQ / S&P Credit Ratings / Entity Ratings

Entity Ratings

Query Form

Variable Descriptions

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Data Preview

This query provides credit rating related data on entities in the CIQ universe, where an entity can be an issuer of debt or participant in the issuing process. The variables included are credit rating level, outlook, date and time when changes occur, as well as identifiers of the entities.

Step 1: Choose your date range.

Date Variable:

(ratingdate) Rating Date

2000-01to2024-12

Step 2: Apply your company codes.

What format are your company codes?

Autocomplete

Entity IDCompany IDCUSIPGVKEYTICKER

Select an option for entering your company codes:

Search Name or TickerCode List Name

Please enter company codes separated by a space.
Examples
Entity ID: 100004 100007
Company ID: 168569 45274156
CUSIP: 02376R 76969D
GVKEY: 001045 144519
TICKER: AALAT19EQR
[Code Lookup Capital IQ Helper]

-----Select Saved Codes List-----

Choose from your saved code lists:

Browse...Company Codes Upload File

Upload a plain text file (.txt), having one code per line.

Search the entire database

This method allows you to search the entire database of records. Please be aware that this method can take a very long time to run because it is dependent upon the size of the database.

Step 3: Choose query variables.

How does this work?

Q Search All1148

Entity Info591

Variables630

SelectAll

Search All

(ratingtime) Rating Time

(credwatchtime) Creditwatch Time

(credwatchdate) Creditwatch Date

(outlooktime) Outlook Time

(outlookdate) Outlook Date

(ratingtypename) Rating Type Name

(longtermflag) Long Term Rating Flag (1=Yes)

(shorttermflag) Short Term Rating Flag (1=Yes)

(globalnationalcode) Global or National Scale (G=Global,N=National)

(ratingtypeid) Rating Type ID

SelectedClear All(11)

(entity_id) CIQ Ratings Entity ID

(entity_id) Entity Symbol ID

(entname) Entity Name

(sectordescription) Sector Description

(industrydescription) Industry Description

(countrycode) Country Code

(ratingdate) Rating Date

(ratingtypecode) Type of Rating

(currentratingsymbol) Current Rating

(priorratingsymbol) Prior Rating Symbol

(unsol) Unsolicited (Y=Yes,N=No)

S&P Global

Market Intelligence

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Compustat - Capital IQ>

Capital IQ>

S&P Credit Ratings(hide)

Entity Ratings

Instrument Ratings

Security Assessment

Security Ratings

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S&P Ratings: Meaning of "NM" in CreditWatch/Credit Outlook Fields

SP Ratings: Definition of Codes

Manuals and Overviews>

Overview of Credit Rating Data on WRDS

S&P Credit Ratings User Guide

S&P Credit Ratings Data Dictionary

Additional Tools

Introduction to S&P Capital IQ

Capital IQ - Introduction

Capital IQ - How to Use

Capital IQ Transcripts

Step 4: Select query output.

How does this work?

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format

Compressed delimited text (*.csv)

Excel spreadsheet (*.xlsx)

tab-delimited text (*.txt)

HTML table (*.html)

SAS Windows 54 dataset (*.sas7bdat)

STATA file (*.dta)

Compression Type

Uncompressed

zip (*.zip)

gzip (*.gz)

Date Format

YYYYMMDD: (e.g. 1984 07 25)

MMDD/YYYY: (e.g. 07/25/1984)

DDMM/YYYY: (e.g. 25/07/1984)

YYYYMMDD: (e.g. 1984/07/25)

E-Mail Address (Optional)

E-mail

Edit Preferences

Custom Field (Optional)

Custom Field

Save This Query (Optional)

Saved Query Name

Notes on this Query (Optional)

Saved Query Notes

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Wharton

UNIVERSITY OF PENNSYLVANIA

Wharton Research Data Services

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Impactful Research

Data Vendors

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2. Financial data

2.1 Global financial data

Home > Get Data > Compustat - Capital IQ > Compustat > Global > Fundamentals Annual

Download as data\raw\global_financial.csv (extracted 2025-08-29)

Home / Get Data / Compustat - Capital IQ / Compustat / Global / Fundamentals Annual

Compustat Global - Fundamentals Annual

Query Form

Variable Descriptions

Manuals and Overviews

Knowledge Base

Data Preview

Compustat Global - Provides fundamental annual company information

You have 1 saved query for this Query Form.

Step 1: Choose your date range.

Date Variable:
(date) Data Date
1997-01 to 2024-12

Step 2: Apply your company codes.

What format are your company codes?
Autocomplete
☒ (gvkey) Global Company Key - Company
☐ (sic) International Security Identification Number
☐ (sic) Standard Industry Classification Code
☐ (sic) North American Industry Classification Code
☐ (gsibnd) SIC Sub Industries

Select an option for entering your company codes:
☐ Search Name or Ticker
☐ Code List Name
Please enter company codes separated by a space
Example: 002721 107225 012384
[Code Lookup Compustat Global - daily updates]

Choose from your saved code lists.
☐ Browse...
Upload a plain text file (.txt), having one code per line.

☒ Search the entire database
This method allows you to search the entire database of records. Please be aware that this method can take a very long time to run because it is dependent upon the size of the database.

Screening Variables
Several screening variables are pre-selected to produce one record per GVKEY-DATADATE pair, while keeping the vast majority of records. Examples of excluded rows include those with restated data, different views of the same data (pro forma, pre-FASB).
You can click on the choices to view additional help for each selection.

Consolidation Level
☒ C
☐ N

Industry Format
☒ INDL
☒ FS

Data Format
☒ HIST_STD
☐ RST_STD

Company Status
☒ Active (A)
☒ Inactive (I)

Country Code (PIC)
All Countries

Step 3: Choose query variables.
For footnotes and datacodes, use the g, funda, find query.
How does this work?

Search All 19989

Identifying Information 196

Identifying Information, cont. 197

Company Data 198

Select ☒ All

Selected ☐ Clear All (19)

cash
☐ (cfd) Cash Flow Format
☐ (acqdis) Acquisitions and Disposals - Net Cash Flow
☐ (capex) Capital Expenditures and Financial Investment - Net Cash Flow
☐ (cfoth) Cash Flow Adjustments - Other
☐ (che) Cash and Short-Term Investments
☐ (chbt) Cash and Cash Equivalents at Beginning of Year
☐ (chct) Cash and Cash Equivalents - Increase/Decrease
☐ (chex) Cash and Cash Equivalents at End of Year

☒ (nicr) Net Income (Loss) - Consolidated
☒ (cm) Common/Ordinary Equity - Total
☒ (ltdt) Long-Term Debt - Total
☒ (lt) Liabilities - Total
☒ (cl) Current Liabilities - Total
☒ (rocl) Revenue - Total
☒ (oiaop) Operating Income After Depreciation
☒ (wcap) Working Capital (Balance Sheet)
☒ (re) Retained Earnings
☒ (sle) Sales/Turnover (Net)
☒ (ch) Cash

How does this work?
AND OR
Remove Conditional Statement Builder Add rule Add group
Query Preview: * Please complete your conditional statement to see the preview *

Step 4: Select query output.
How does this work?
Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format
☒ comma delimited text (*.csv)
☐ Excel spreadsheet (*.xls)
☐ tab-delimited text (*.txt)
☐ HTML table (*.html)
☐ SAS Windows 64 dataset (*.sas7bdat)
☐ STATA file (*.dta)

Compression Type
☒ Uncompressed
☐ zip (*.zip)
☐ gzip (*.gz)

Date Format
☒ YYYYMMDD (e.g. 1994-07-25)
☐ MMDDYYYYYY (e.g. 07/25/1994)
☐ DDMMYYYYYY (e.g. 25/07/1994)
☐ YYYYMMDD (e.g. 19940725)

E-Mail Address (Optional)
E-mail Edit Preferences

Custom Field (Optional)
Custom Field

Save This Query (Optional)
☐ Saved Query Name

Notes on this Query (Optional)
Saved Query Notes

Submit Form

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Financial Ratios Visualization

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2.2 North America financial data

Home > Get Data > Compustat - Capital IQ > Compustat > North America > Fundamentals Annual

Download as data\raw\north_america_financial.csv (extracted 2025-08-29)

Home / Get Data / Compustat - Capital IQ / Compustat / North America / Fundamentals Annual

Compustat Daily Updates - Fundamentals Annual

Query Form

Variable Descriptions

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Knowledge Base

Data Preview

Annual fundamentals for US, Canadian, and some foreign firms.

You have 1 saved query for this Query Form.

Step 1: Choose your date range.

Date Variable:

(datadate) Data Date

1997-012024-12

Step 2: Apply your company codes.

What format are your company codes?

Autocomplete

(tic) Ticker Symbol

(cusip) CUSIP

(cik) CIK Number

(sic) Standard Industry Classification Code

(gkeyc) Global Company Key - Company

(naics) North American Industry Classification Code

(gsutind) SIC Sub-Industries

Select an option for entering your company codes:

Search Name or Ticker

Code List Name

Please enter company codes separated by a space.
Example: IBM MSFT AAPL

[Code Lookup: Compustat North America - daily updates (current + historical data)]

Select Saved Codes List

Choose from your saved code lists

Browse...

Company Codes Upload File

Upload a plain text file (.txt), having one code per line.

Search the entire database

This method allows you to search the entire database of records. Please be aware that this method can take a very long time to run because it is dependent upon the size of the database.

Screening Variables (Select at least one per line)

Several screening variables are pre-selected to produce one record per GKEY-DATE pair, while keeping the vast majority of records. Examples of excluded rows include those with restated data, different views of the same data (pro forma, pre-FASB).

You can click on the choices to view additional help for each selection.

Consolidation Level

☒ C

☐ N

☐ R

☐ P

☐ D

Industry Format

☒ INDL

☒ FS

Data Format

☒ STD

☐ SUMM_STD

☐ PRE_AMENDS

☐ PRE_AMENDSS

Currency

☒ USD

☒ CAD

Company Status

☒ Active (A)

☒ Inactive (I)

Step 3: Choose query variables.

For footnotes and datacodes, use the footnotes fundata_hind query.

How does this work?

Search All

Identifying Information

Identifying Information, cont.

Company Data

Select

Selected

(17)

Search All

(tic) Ticker Symbol

(cusip) CUSIP

(cik) CIK Number

(sic) Stock Exchange Code

(fy) Fiscal Year-end Month

(tc) Current ISO Country Code - Incorporation

(add1) Address Line 1

(add2) Address Line 2

(add3) Address Line 3

(add4) Address Line 4

☒ (ic) Current Liabilities - Total

☒ (lt) Liabilities - Total

☒ (re) Retained Earnings

☒ (wcap) Working Capital (Balance Sheet)

☒ (ebit) Earnings Before Interest and Taxes

☒ (ny) Net Income (Loss)

☒ (opidp) Operating Income After Depreciation

☒ (revt) Revenue - Total

☒ (stat) Sales / Turnover (Net)

☒ (intst) Interest and Related Expense - Total

☒ (csho) Common Shares Outstanding

How does this work?

AMT

OH

Remove Conditional Statement Builder

Add rule

Add group

Default

Query Preview: Please complete your conditional statement to see the preview

Step 4: Select query output.

How does this work?

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format

☒ comma delimited text (*.csv)

☐ Fixed operation text (*.dsv)

☐ tab-delimited text (*.txt)

☐ ITML table (*.htm)

☐ SAS Windows 64 dataset (*.sas7bdt)

☐ SIA/Arte (*.dsv)

Compression Type

☒ Uncompressed

☐ zip (*.zip)

☐ gzip (*.gz)

Date Format

☒ YYYYMMDD (e.g. 1984 07 25)

☐ MMYYYYYY (e.g. 07/25/1984)

☐ DDMMYYYYYY (e.g. 25/07/1984)

☐ YYYYMMDD (e.g. 19840725)

E-Mail Address (Optional)

E-mail

Edit Preferences

Custom Field (Optional)

Custom Field

More About This Vendor

Compustat - Capital IQ

Compustat

North America

Global

Save This Query (Optional)

na_financial

Notes on this Query (Optional)

Saved Query Notes

Submit Form

Tip

3. Stock price

3.1 Global stock price

Home > Get Data > Compustat - Capital IQ > Compustat > Global > Security Daily

For each year from 1997 to 2024, download one file as data\raw\stock_price\global_stock\1997.csv (extracted 2025-08-29) Set the file name as the corresponding year.

Home / Get Data / Compustat - Capital IQ / Compustat / Global / Security Daily

Compustat Global - Security Daily

Query Form Variable Descriptions Manuals and Overviews Knowledge Base Data Preview

Daily Security Information for companies outside of North America

You have 1 saved query for this Query Form.

Step 1: Choose your date range.

Date Variable: Data Date

1997-01-01 to 1997-12-31

Step 2: Apply your company codes.

What format are your company codes?

Autocomplete

- ☒ (gvkey) Global Company Key - Daily Prices
- ☐ (isin) International Security Identification Number
- ☐ (sedol) SEDOL
- ☐ (naics) North American Industry Classification Code
- ☐ (sic) Standard Industry Classification Code
- ☐ (gsibind) GIC Sub-Industries

Select an option for entering your company codes:

☐ Search Name or Ticker ☐ Code List Name

Please enter company codes separated by a space.
Example: [GVKEY] 002721 107225 012384
[Code Lookup: Compustat Global - daily updates]

Choose from your saved code lists

☐ Browse... Company Codes Upload File

Upload a plain text file (.txt), having one code per line

☒ Search the entire database

This method allows you to search the entire database of records. Please be aware that this method can take a very long time to run because it is dependent upon the size of the database.

Screening Variables

Country Code (FIC)

All Countries

Step 3: Choose query variables.

How does this work?

Q Search All 694 Identifying Information 316 Identifying Information Cont. 107 Data Items 4

Select ☒ All Selected ☐ Clear All (6)

Search All

- ☐ (isin) International Security Identification Number
- ☐ (sedol) SEDOL
- ☐ (exchg) Stock Exchange Code
- ☐ (secdst) Security Status Marker
- ☐ (epfl) Earnings Participation Flag
- ☐ (add1) Address Line 1
- ☐ (add2) Address Line 2
- ☐ (add3) Address Line 3
- ☐ (add4) Address Line 4
- ☐ (addzip) Postal Code

- ☒ (gvkey) Global Company Key - Company
- ☒ (compn) Company Name
- ☒ (curcd) ISO Currency Code - Daily
- ☒ (cshoc) Shares Outstanding
- ☒ (prccd) Price - Close - Daily
- ☒ (quant) Price Quotation Unit

How does this work?

☒ AND ☐ OR Remove Conditional Statement Builder Add rule Add group

Query Preview: Please complete your conditional statement to see the preview

Step 4: Select query output.

How does this work?

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format

- ☒ comma-delimited text (*.csv)
- ☐ Excel spreadsheet (*.xlsx)
- ☐ tab-delimited text (*.txt)
- ☐ HTML table (*.html)
- ☐ SAS Windows 64 dataset (*.sas7bdat)
- ☐ STATA file (*.dta)

Compression Type

- ☒ Uncompressed
- ☐ zip (*.zip)
- ☐ gzip (*.gz)

Date Format

- ☒ YYYY-MM-DD (e.g. 1984-07-25)
- ☐ MMDD/YYYY (e.g. 07/25/1984)
- ☐ DD/MM/YYYY (e.g. 25/07/1984)
- ☐ YYYYMMDD (e.g. 19840725)

E-Mail Address (Optional)

E-mail Edit Preferences

Custom Field (Optional)

Custom Field

Save This Query (Optional)

☐ Saved Query Name

Notes on this Query (Optional)

Saved Query Notes

Submit Form

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3.2 North America stock price

Home > Get Data > Compustat - Capital IQ > Compustat > North America > Security Daily
For each year range, download one file as follows: (extracted 2025-08-29)

Year-range	File name
1997-1999	data\raw\stock_price\north_american\1997.csv
2000-2005	data\raw\stock_price\north_american\2000.csv
2006-2009	data\raw\stock_price\north_american\2006.csv
2010-2014	data\raw\stock_price\north_american\2010.csv
2015-2019	data\raw\stock_price\north_american\2015.csv
2020-2024	data\raw\stock_price\north_american\2020.csv

Compustat Daily Updates - Security Daily

Query Form Variable Descriptions Manuals and Overviews Knowledge Base Data Preview

Securities listed on North American exchanges - Daily Frequency

Step 1: Choose your date range.

Date Variable: Datadate

1997-01-01 to 1999-12-31

Step 2: Apply your company codes.

What format are your company codes?

Autocomplete
☐ (tic) Ticker Symbol ☒ (gvkey) Global Company Key - Company ☐ (naics) North American Industry Classification Code
☐ (cusip) CUSIP ☐ (cik) CIK Number ☐ SIC Sub-Industry
☐ (sic) Standard Industry Classification Code

Select an option for entering your company codes:

☐ Search Name or Ticker ☐ Code List Name
Please enter company codes separated by a space.
Example: IBM MSFT AAPL
[Code Lookup: Compustat North America - daily updates (current + historical data)]

☐ Select Saved Codes List
Choose from your saved code lists.

☐ Browse... Company Codes Upload File
Upload a plain text file (.txt), having one code per line.

☒ Search the entire database
This method allows you to search the entire database of records. Please be aware that this method can take a very long time to run because it is dependent upon the size of the database.

Step 3: Choose query variables.

How does this work?

Q Search All Identifying Information Identifying Information, cont. Data Items

Select ☒ All Search All

☐ (tic) Ticker Symbol ☐ (cusip) CUSIP ☐ (cik) CIK Number ☐ (exchg) Stock Exchange Code ☐ (seclstat) Security Status Marker ☐ (fic) Current ISO Country Code - Incorporation ☐ (tpci) Issue Type Code ☐ (add1) Address Line 1 ☐ (add2) Address Line 2 ☐ (add3) Address Line 3

Selected ☐ Clear All (5)

☒ (gvkey) Global Company Key - Dividends
☒ (comm) Company Name
☒ (curcd) ISO Currency Code - Daily
☒ (shoc) Shares Outstanding
☒ (prcc) Price - Close - Daily

How does this work?

☒ AND ☐ OR Remove Conditional Statement Builder Add rule Add group

Query Preview: * Please complete your conditional statement to see the preview *

Step 4: Select query output.

How does this work?

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format Compression Type Date Format

☒ comma-delimited text (*.csv) ☒ Uncompressed ☒ YYYY-MM-DD (e.g. 1984-07-25)
☐ Excel spreadsheet (*.xlsx) ☐ zip (*.zip) ☐ MM/DD/YYYY (e.g. 07/25/1984)
☐ tab-delimited text (*.txt) ☐ gzip (*.gz) ☐ DDMM/YYYY (e.g. 25/07/1984)
☐ HTML table (*.htm) ☐ SAS Windows 54 dataset (*.sas7bdat) ☐ YYYYMMDD (e.g. 19840725)
☐ STATA file (*.dta)

E-Mail Address (Optional) Custom Field (Optional)

E-mail Edit Preferences Custom Field

Save This Query (Optional) Notes on this Query (Optional)

☐ Saved Query Name Saved Query Notes

Submit Form log

S&P Global
Market Intelligence

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North America >

4. Exchange rate

Home > Get Data > Compustat - Capital IQ > Compustat > Global > Exchange Rates

Download as data\raw\exchange_rate.csv (extracted 2025-08-29)

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Compustat Global - Exchange Rates

Query Form Variable Descriptions Manuals and Overviews Knowledge Base Data Preview

Exchange rates to and from GBP and USD.

For more guidance on currency translation, please refer to the "Currency Translation" section of the overview.

Step 1: Choose your date range.

Date Variable: Data Date

1997-01-01 to 2024-12-31

Step 2: Choose data for query.

Currency Code (ISO 4217)

All currencies

Step 3: Choose query variables.

[How does this work?](#)

WRDS Exchange Rates 3/7

Select ☒ All

Search All

☐ (extratpd) Exchange Rate Type

☐ (extratd_fromgbp) Rate from GBP

☐ (extratd_togbp) Rate to GBP

☐ (extratd_fromusd) Rate from USD

Selected ☐ Clear All (3)

☒ (curd) Currency

☒ (datadate) Data Date

☒ (extratd_tousd) Rate to USD

For pre-calculated rolling monthly rates, see [g_exrt_mth](#).

[How does this work?](#)

☒ AND ☐ OR

[Remove Conditional Statement Builder](#) [Add rule](#) [Add group](#)

Query Preview: * Please complete your conditional statement to see the preview *

Step 3: Select query output.

[How does this work?](#)

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format

☒ comma-delimited text (*.csv)

☐ Excel spreadsheet (*.xlsx)

☐ tab-delimited text (*.txt)

☐ HTML table (*.htm)

☐ SAS Windows_64 dataset (*.sas7bdat)

☐ STATA file (*.dta)

Compression Type

☒ Uncompressed

☐ zip (*.zip)

☐ gzip (*.gz)

Date Format

☒ YYYY-MM-DD. (e.g. 1984-07-25)

☐ MM/DD/YYYY. (e.g. 07/25/1984)

☐ DD/MM/YYYY. (e.g. 25/07/1984)

☐ YYYYMMDD. (e.g. 19840725)

E-Mail Address (Optional)

E-mail [Edit Preferences](#)

Custom Field (Optional)

Custom Field [?](#)

Save This Query (Optional)

☒ exchange [?](#)

Notes on this Query (Optional)

Saved Query Notes

Submit Form

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