

Credit ratings
in WRDS with Compustat-
Capital IQ
Students Manual

WRDS (with FISD Compustat – Capital IQ)

Compustat ratings provide S&P Credit Ratings from November 1978 up to February 2017. Recently updated S&P Credit Ratings are not licensed by WU.

Compustat Daily Updates - Ratings

Query Form **Variable Descriptions** Manuals and Overviews Knowledge Base Data Preview

Ratings data up to February 2017

For data post 2017 please see [S&P Credit Ratings](#).

Step 1: Choose your date range.

Date Variat **Minimum allowed date: 1978-11.**

2010-01 to 2017-02

For this dataset, you have the option to utilize the tickers of the companies for data retrieval. If you have an extensive list of tickers, you can streamline the process by uploading them in a text (txt) format instead of manually entering each one in the search bar.

Step 2: Apply your company codes.

What format are your company codes?

Autocomplete

tic Global Company Key (gvkey) cusip sic cik naics

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

Save this code list to Saved Codes

[[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.

In the third step, you have the option to select from domestic long- and short-term credit ratings. We suggest opting for variables such as ticker and

company name to facilitate the identification of companies within the exported Excel file.

Step 3: Choose query variables.

How does this work?

Q Search All 0/42 Identifying Information 0/3 Identifying Information, cont. 0/36 Data

Select All Selected Clear All (0)

rating

- S&P Domestic Long Term Issuer Credit Rating (splticrm) ?
- S&P Subordinated Debt Rating (spsdrm) ?
- S&P Domestic Short Term Issuer Credit Rating (spsticrm) ?

Ensure to modify the export file format to ZIP if you intend to download data for a substantial number of tickers.

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
<input checked="" type="radio"/> comma-delimited text (*.csv)	<input type="radio"/> Uncompressed	<input checked="" type="radio"/> YYYY-MM-DD. (e.g. 1984-07-25)
<input type="radio"/> Excel spreadsheet (*.xlsx)	<input checked="" type="radio"/> zip (*.zip)	<input type="radio"/> MM/DD/YYYY. (e.g. 07/25/1984)
<input type="radio"/> tab-delimited text (*.txt)	<input type="radio"/> gzip (*.gz)	<input type="radio"/> DD/MM/YYYY. (e.g. 25/07/1984)
<input type="radio"/> HTML table (*.htm)		<input type="radio"/> YYYYMMDD. (e.g. 19840725)
<input type="radio"/> SAS Windows_64 dataset (*.sas7bdat)		
<input type="radio"/> 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