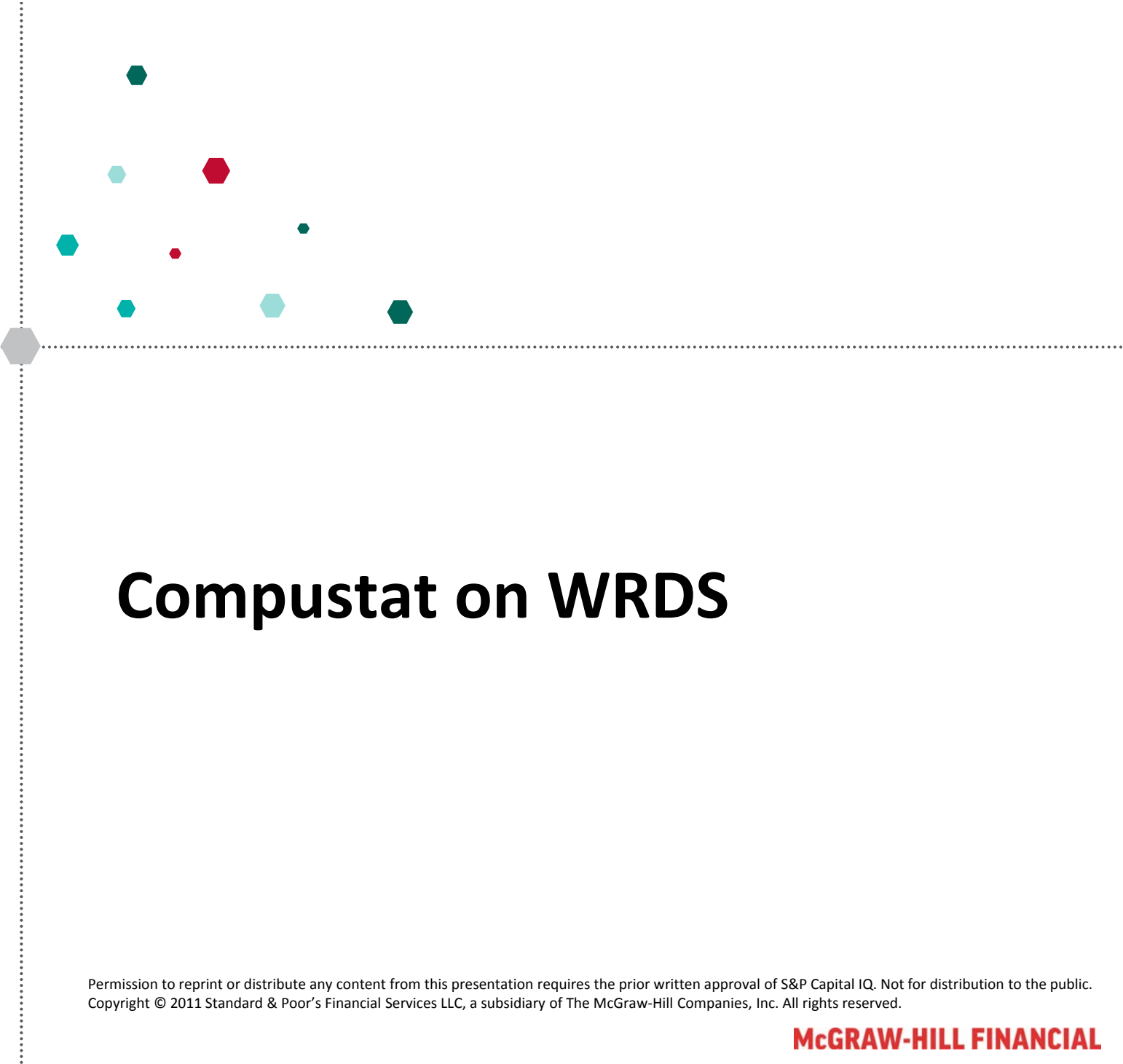


# S&P CAPITAL IQ



## Compustat on WRDS

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# 主要内容

- 关于**Compustat**
- **Compustat** 数据在沃顿平台
- **Compustat** 数据分类及覆盖
- 在沃顿上使用**Compustat** 数据
- 客服服务
- 问答



## 关于 Compustat

# 关于Compustat

- **1962**年以来，依赖于金融信息领域的丰富经验，**Compustat**专业从事资料收集。
- 包括全球超过 **100,000**只证券
- 占全球市值的**99%**以上
- **Compustat** 涵盖**130**多个国家中的超过 **93,000**公司\*
- 数据标准化设置

\*数据统计截至**2014**年**4**月



## Compustat 数据分类及覆盖

# Compustat 数据分类及覆盖

- North America & Backdata
- Global
- Segment data (NA only)
- Bank specific data (NA only)

# North America & Backdata

## COMPUSTAT

### Compustat Monthly Updates

North America

Fundamentals Annual

Fundamentals Quarterly

Index Constituents

Index Fundamentals

Index Prices

Industry Specific Annual

Industry Specific Quarterly

Pension Annual

Pension Quarterly

Ratings

Security Daily

Security Monthly

Simplified Financial Statement

Extract

- **Compustat North America & Backdata** 提供美国和加拿大上市公司及已退市公司的基础财务数据，市场交易数据，标普指数和标普评级信息
- 数据覆盖 - **39,000** 多家公司
- 数据更新频率 - 每月更新 (**monthly**)
- 数据历史 -
  - 年度数据可以回溯到1979年，其中有35个科目年度历史数据可回溯到1950年
  - 季度数据提供12年历史，其中35个科目可追溯到1962年
  - 月度交易价格追溯到1962年
- 数据科目
  - 超过300个年度数据科目和100个季度数据科目，覆盖利润表、资产负债表、现金流量表及附注科目
- 数据格式
  - 年度：历史格式和经调整的格式 (**Restated**)
  - 季度：经调整的格式

# North America & Backdata

## COMPUSTAT

### Compustat Monthly Updates

North America

Fundamentals Annual

Fundamentals Quarterly

Index Constituents

Index Fundamentals

Index Prices

Industry Specific Annual

Industry Specific Quarterly

Pension Annual

Pension Quarterly

Ratings

Security Daily

Security Monthly

Simplified Financial Statement

Extract

- 特殊行业包含
  - Airlines
  - Gaming
  - Healthcare Facilities
  - Home Building
  - Lodging
  - Managed Care
  - Mining
  - Oil & Gas
  - Oil & Gas Refining
  - Retail
  - Semi-conductors



# North America & Backdata

## COMPUSTAT

### Compustat Monthly Updates

#### North America

Fundamentals Annual

Fundamentals Quarterly

Index Constituents

Index Fundamentals

Index Prices

Industry Specific Annual

Industry Specific Quarterly

Pension Annual

Pension Quarterly

Ratings

Security Daily

Security Monthly

Simplified Financial Statement

Extract

- 信用评级

- 月度数据

- 公司层面

- 数据科目包括

- # **SPLTICRM** -- S&P本土长期发债人信用评级

- # **SPSDRM** -- S&P 债务信用评级

- # **SPSTICRM** -- S&P 本土短期发债人信用评级

# North America & Backdata

## • 6个主要制定报告的科目

- **GVKEY**: 公司唯一识别码
- **Datadate**: 数据时间
- **Consolidation**:
  - 描述报告是母公司数据还是与子公司合并的数据
  - **C**: 表示合并报告, 摘录于公司报告
  - **N**: 表示母公司报告
  - **R**: 当公司有重大变化且影响到财务数据时, 如并购, 数据的合并列会显示R (pro-forma)
- **Data Format**:
  - 表示数据收集及呈现的格式
  - 北美公司: **STD** (标准化), **SUMM\_STD** (标准化的最新年度数据), **PRE\_AMENDS** (标准化的调整数据), **PRE\_AMENDSS** (标准化的调整数据的摘要)
  - 全球公司: **HIST\_STD** (标准化的原始数据), **RST\_STD** (标准化的其他来源数据)
- **Industrial Format**:
  - 表示公司是金融类(FS)或者工业类(INDL)
- **Population Source**:
  - 表示样本的来源 本土(D) 还是国外 (I)
  - **D**: 表示美国、加拿大和 ADR公司
  - **I**: 表示北美以外的公司

# North America & Backdata

举例：

**JPMorgan** 在**2010**财年资产总额摘录的**3**个记录

第一个是金融类的标准格式

第二个是工业类的标准格式

第三个是工业类的经调整过的格式

Name	GVKEY	DATADATE	INDFMT	DATAFMT	CONSOL	POPSRC	Asset_Total
JPMorgan Chase & CO	002968	2010-12-31 00:00:00.000	FS	STD	C	D	2117605
JPMorgan Chase & CO	002968	2010-12-31 00:00:00.000	INDL	STD	C	D	2117605
JPMorgan Chase & CO	002968	2010-12-31 00:00:00.000	INDL	SUMM_STD	C	D	2053251

# Global data

## Global

[Fundamentals Annual](#)

[Fundamentals Quarterly](#)

[Security Daily](#)

- **Compustat**全球数据收录北美以外的其他区域公司，包含基础财务数据及市场交易数据
- 数据调整: **Compustat Global**数据是经过标准化设定的，以便在不同国家和不同会计准则下面做比较
- 数据覆盖: 超过**42,700** 家公司，占全世界市值的**90%**以上
- 历史:
  - 年度基础财务数据可追溯到**1979**年
  - 季度基础财务数据可追溯到**2003**年第四季度
  - 每天交易价格可追溯到**1989**年

# Segment

## Other Products

[Bank Fundamentals Annual](#)

[Bank Fundamentals Quarterly](#)

[S&P Filing Dates](#)

[Audit Fees](#)

[Point in Time - Canadian](#)

[Point in Time - US](#)

[Preliminary History - Annual,](#)

[Canadian](#)

[Preliminary History - Annual,](#)

[US](#)

[Preliminary History - Quarterly,](#)

[Canadian](#)

[Preliminary History - Quarterly,](#)

[US](#)

[Segments](#)

[Unrestated Quarterly -](#)

[Canadian](#)

[Unrestated Quarterly - US](#)

- 企业细分数据：提供美国和加拿大公司根据不同的业务和区域细分数据
- 数据为年度数据
- 覆盖面—超过 **31,000** 家公司
- 数据历史—可回溯到**1978**
- 数据来源—企业披露的年报

# Segment

- 举例

**McGraw-Hill Financial**在2013年年报中披露的各业务部门和区域的销售收入

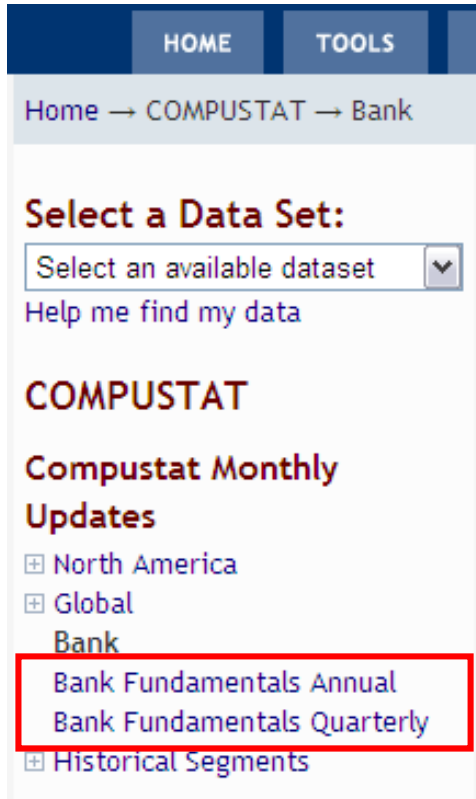
## 按业务部门分

gvkey	conm	datadate	stype	SegmentName	REVTS
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	BUSSEG	S&P Ratings	2274
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	BUSSEG	Corporate	0
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	BUSSEG	Commodities & Commercial	1014
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	BUSSEG	S&P Dow Jones Indices	493
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	BUSSEG	S&P Capital IQ	1170

## 按区域分

gvkey	conm	datadate	stype	SegmentName	REVTS
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	GEOSEG	United States	2892
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	GEOSEG	European Region	1227
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	GEOSEG	Rest of World	273
007163	MCGRAW HILL FINANCIAL	2013-12-31 00:00:00.000	GEOSEG	Asia	483

# Bank File



- 银行数据：包含银行的存款和贷款数据
- 数据覆盖 – 包含北美**600**多家银行的存贷信息
- 数据历史
  - 20年的年度历史数据
  - 12年的季度历史数据



## 在沃顿上使用**Compustat** 数据



# 在沃顿平台的帐号注册

- <http://wrds-web.wharton.upenn.edu/wrds/?register=1>

Wharton  
UNIVERSITY OF PENNSYLVANIA

wrds  
WHARTON RESEARCH DATA SERVICES  
The Global Standard for Business Research

HOME NEWS ABOUT DEMO

Home → Wharton Research Data Services

Sign In

Sign In Register

Username

Password

[Register for a WRDS Account](#)

Forgot your username/password?

Sign In >>

Have a question? Contact Us

Welcome to WRDS!

Sign in

Sign In Register

In order to use the WRDS system, you need a unique username. Request an account below.

Institution

Cheung Kong Graduate School of Business ▼

Institution not listed?

Affiliation With Institution

-- Select Affiliation Type -- ▼

What affiliation type should I use?

First Name

Last Name

Wharton School service has

ess to financial, as become the munity around

tionMetrics and

What is WRDS?

Wharton Research Data Services at the University of Pennsylvania evolved to become a comprehensive resource for business research.

WRDS is the de facto standard for economic, and marketing data. It is the primary focus for quantitative research in the world as the leading source of data for academic and industry researchers.

WRDS provides access to other important business data sources including Compustat, IBISWorld, and more.

For additional information, please visit our website.

Connect with us on Facebook

Latest WRDS News

WRDS Launches Offering

Announcing the addition

Roberts Dealscan-Compu

Take the XBRL Challenge

# 在沃顿使用Compustat 数据

- 网络上的数据查询: 在网络平台上直接查询数据
- 沃顿其他传输方式 -可扩展的高性能计算与存储
  - **PC SAS** 连接 (客户端服务器)

# 网络平台查询

The screenshot displays the Wharton University of Pennsylvania website interface for COMPUSTAT data selection. The page features a navigation bar with 'HOME', 'TOOLS', and 'SUPPORT' tabs. Below the navigation, there is a breadcrumb trail: 'Home → Compustat from Standard & Poor's'. The main content area is divided into several sections:

- Select a Data Set:** A dropdown menu with the text 'Select an available dataset' and a 'Help me find my data' link.
- COMPUSTAT**
- Compustat Monthly Updates**
- North America** (highlighted with a red box and a red arrow pointing from the left sidebar)
- Global**
- Bank**
- Historical Segments**
- Capital IQ**
- Capital Structure**
- Identifiers**
- Key Developments**
- People Intelligence**

The right sidebar contains a section titled 'North America' with a sub-section 'North America Web Query Forms'. This section lists various data types and frequencies:

- Fundamentals Annual
- Fundamentals Quarterly
- Index Constituents
- Index Fundamentals
- Index Prices
- Industry Specific Annual
- Industry Specific Quarterly
- Pension Annual
- Pension Quarterly
- Ratings
- Security Daily
- Security Monthly
- Simplified Financial Statement Extract

At the bottom of the page, a note states: 'These changes will have no impact on web queries.'

# 网络平台查询

1. 设置查询时间段（What date range do you want to use?）
2. 设置查询数据集（How would you like to search this dataset?）
3. 设置报告显示科目（What variables do you want in your query?）
4. 设置输出报告格式（How would you like the query output?）



# 客户服务

## 客户服务

- **TOOLS** – 用于普通查询， 点击按钮即可看到数据
- **SUPPORT** – 用户手册， 数据科目列表等等...
- **E-LEARNING** – 在线培训录音文件， 培训文件



# 客户服务

- 客户服务

- [wrds-support@wharton.upenn.edu](mailto:wrds-support@wharton.upenn.edu)

- 刘丽莉 , **Application Consultant**

- [Lili.liu@spcapitaliq.com](mailto:Lili.liu@spcapitaliq.com)

Direct: 8610-6569 2958



# S&P CAPITAL IQ

[www.standardandpoors.com](http://www.standardandpoors.com)

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