

CompuStat North America - Index Constituents

CompuStat North America is part of [Wharton Research Data Service](#) (WRDS). You find WRDS in the list of [financial databases](#) on the website of the EDSC. To get access to WRDS (and CompuStat North America) you need a VPN-connection. WRDS also asks for your e-mail-address. Enter your ERNA-e-mail-address (the one ending with “@student.eur.nl”), then WRDS sends a link to the entered e-mail-address; this link is valid for 14 days. After these 14 days you can request a new link.

CompuStat North America consists of several modules. To get the constituents of American indices, like the S&P 500, you have to go to ‘CompuStat – Capital IQ’ in the list at the left side of the startscreen of WRDS, then choose ‘North America’, and finally choose ‘Index Constituents’.

You have to take four steps:

- **Step 1:** enter the time frame. So for example if you need the companies that were part of the S&P 500 between 2000 and 2010, enter Jan 2000 and Dec 2010 by using the dropdown menu’s.

Please note! You will get all companies that belonged to the S&P 500 from 2000 to 2010. This may be companies that belonged to the S&P 500 for the entire period, but it also may be companies that belonged to the S&P 500 for only a couple of weeks. In the output you will always observe two columns with dates: the date of entrance and, if applicable, that of exit. In this way you can determine yourself whether you want to include all companies or only companies that belong to the S&P 500 for the entire period or companies that belonged to the S&P 500 for at least x% of the entire period.

- **Step 2:** here you have to enter the Ticker (TIC) or the GVKEYX of the index you’re looking for. When you don’t know this code, click the link **Code Lookup** and search in the new screen by entering part of the name of the index. In the list of results you mark the index and the column GVKEYX or TIC. At the bottom of the list you have to click the button **Add Checked Codes to Your Code List**. Then click **Insert List in Query** at the top of the page.

Unfortunately, this lookup does not always work well. Therefore, we have presented a list of codes of the frequently used indices. Please note: with the Code Lookup you can find identifiers for indices for which no index constituents are available.

Index	TIC	GVKEYX
S&P 500	I0003	000003
S&P 500 - Growth	I0221	165155
S&P 500 - Value	I0219	165157
S&P 1500	I0020	031855

S&P 1500 - Growth	I0232	165186
S&P 1500 - Value	I0233	165188
NASDAQ 100	I0028	000208
Dow Jones Industrials	I0007	000007

The code you selected will be visible in the box under Step 2.

- **Step 3:** what do you want to know? You can get information on two levels: the index level, in the Index Information box, and the company level, in the Company Information box. We advise you to mark all items in the **Company Information** box – then you get names, tickers, 9-digit cusips, CIK-codes, SIC- and NAICS codes in your output. Tickers, Cusips & CIK-codes are identifiers: you can use them in other databases to collect data for those particular companies; SIC- and NAICS-codes refer to the main industry the company is active in.
- **Step 4:** how would you like your output? Here you have to select the output format, for example Excel (.xlsx). We advise you to choose comma-delimited text or tab-delimited text, because in the Excel format some identifiers, especially the CUSIPs, are returned incorrect. See our [blogpost](#) for more information.

Then click **Submit** to retrieve the data.

Below is an example output:

Effective From Date	Effective Thru Date	Index Name	Ticker	Global Company Key	Company Name	Company Ticker	Company Cusip	Company CIK	Company SIC Code	Company NAICS code	Constituent Issue ID
19640331	.	S&P 500 Comp-Ltd	I0003	001078	ABBOTT LABORATORIES	ABT	002824100	0000001800	2834	325412	01
19640331	.	S&P 500 Comp-Ltd	I0003	001300	HONEYWELL INTERNATIONAL INC	HON	438516106	0000773840	3728	336413	01
19640331	.	S&P 500 Comp-Ltd	I0003	001356	ALCOA INC	AA	013817101	0000004281	3350	331316	01
19640331	.	S&P 500 Comp-Ltd	I0003	001408	BEAM INC	BEAM	073730103	0000789073	2085	312140	01
19640331	.	S&P 500 Comp-Ltd	I0003	001440	AMERICAN ELECTRIC POWER CO	AEP	025537101	0000004904	4911	2211	01

Effective From Date – the date the company was added to the index

Effective Thru Date – the date the company was deleted from the index.

A “.” in the cell means the company is still a constituent of this index.

The list is ordered by Global Company Key (in this case column F).

- **Step 5:** Copy one of the identifiers from this file in a .txt file and read these file in in another WRDS database to obtain the data you would like to have on these companies. Check first which identifier is used in the other database!