

Table	composition	Contains range dates of stock being in specified index
		Primary Key: gvkey, iid, start_date, index_name

Column	Data_Type	Description
gvkey	INTEGER NOT NULL	Primary company identifier assigned by Compustat
iid	INTEGER NOT NULL	Constituent issue ID. Identifies specific issues (usually equities) for the company. For example if a company has an A and B stock, Compustat will generally show two issues (distinct IIDs) for the single GVKEY.
company_name	TEXT NOT NULL	Company name
symbol	TEXT NOT NULL	Constituent symbol, ticker or code. A number of stocks in the past of index do not exist any more and their tickers are inactive or used by other companies. Compustat uses special symbols for these stocks. For example, the ticker for Dresser Industries is given as "DI." and Chrysler is given as "C.3". Currently the ticker C belongs to Citigroup. Some stocks, like Energy Future Holdings Corp, which was part of the S&P 500 from 1964 until 2007 have no ticker associated with them but have a code (e.g., 0033A). These stocks can be looked up via the Compustat GVKEY value and IID
cusip	TEXT	Nine-character alphanumeric code assigned by the CUSIP Service Bureau to identify various securities
cik	INTEGER	Central Key Index used on the SEC's computer systems to identify corporations and individual people who have filed disclosure with the SEC
start_date	DATE NOT NULL	Date when the stock got in the index
end_date	DATE	Date when the stock left the index. If the end_date is blank that means that as of the last Compustat update that stock is still in the index.
index_name	TEXT	Name of index for which start and end dates are provided
source	INTEGER	Database from which the data was pulled from: 1: Compustat - Capital IQ / North America Daily / Index Constituents 2: Compustat - Capital IQ / North America Daily / Securities Daily 3: CRSP
user	TEXT	Email of user gathering and uploading the data

Table	daily	Contains daily values for different stocks
		Primary Key: gvkey, iid, date

Column	Data_Type	Description
gvkey	INTEGER NOT NULL	Primary company identifier assigned by Compustat
iid	INTEGER NOT NULL	Constituent issue ID. Identifies specific issues (usually equities) for the company. For example if a company has an A and B stock, Compustat will generally show two issues (distinct IIDs) for the single GVKEY.
date	DATE NOT NULL	Date for stock daily values
symbol	TEXT NOT NULL	Constituent symbol, ticker or code. A number of stocks in the past of index do not exist any more and their tickers are inactive or used by other companies. Compustat uses special symbols for these stocks. For example, the ticker for Dresser Industries is given as "DI." and Chrysler is given as "C.3". Currently the ticker C belongs to Citigroup. Some stocks, like Energy Future Holdings Corp, which was part of the S&P 500 from 1964 until 2007 have no ticker associated with them but have a code (e.g., 0033A). These stocks can be looked up via the Compustat GVKEY value and IID
cusip	TEXT	Nine-character alphanumeric code assigned by the CUSIP Service Bureau to identify various securities
shares_out	BIG INT	Total number of common shares outstanding for the issue.
trading_vol	BIG INT	Number of shares traded during the day. This item includes the composite volume across all exchanges. When a company trades stock on more than one exchange, the shares traded are added together and the composite figure is presented.
price_close	DOUBLE PRECISION	Closing trade price for the trade date.
price_high	DOUBLE PRECISION	Highest trade price for the trade date.
price_low	DOUBLE PRECISION	Lowest trade price for the trade date.
price_open	DOUBLE PRECISION	First trade price on any of the exchanges on which the security is traded.
return	DOUBLE PRECISION	Day return ratio. Calculated relative to the previous day price close

Table	daily	Contains daily values for different stocks
		Primary Key: gvkey, iid, date

Column	Data_Type	Description
exchange	INTEGER	<p>stock exchange code.</p> <p>Code Description Exchange Country</p> <p>0 Subsidiary/Private Canada</p> <p>0 Subsidiary/Private United States</p> <p>1 Non-traded Company or Security Canada</p> <p>1 Non-traded Company or Security Germany</p> <p>1 Non-traded Company or Security Switzerland</p> <p>1 Non-traded Company or Security Taiwan</p> <p>1 Non-traded Company or Security United States</p> <p>2 Consolidated Parent or Tracking Stock Company United States</p> <p>3 Leveraged Buyout United States</p> <p>4 Additional Company Record-PreSFAS 94, ProForma, PreAmended United States</p> <p>7 TorontoCanada</p> <p>8 Montreal Stock Exchange Canada</p> <p>9 Canadian Venture Exchange Canada</p> <p>10 Alberta Stock Exchange Canada</p> <p>11 New York Stock Exchange United States</p> <p>12 American Stock Exchange United States</p> <p>13 OTC Bulletin Board United States</p> <p>14 NASDAQ-NMS Stock Market United States</p> <p>15 Boston Stock Exchange United States</p> <p>16 Midwest Exchange (Chicago) United States</p> <p>17 Pacific Exchange United States</p> <p>18 Philadelphia Exchange United States</p> <p>19 Other-OTC United States</p> <p>20 Unlisted Evaluated Equity United States</p>
cik	INTEGER	Central Key Index used on the SEC's computer systems to identify corporations and individual people who have filed disclosure with the SEC
source	INTEGER	<p>Database from which the data was pulled from:</p> <p>1: Compustat - Capital IQ / North America Daily / Index Constituents</p> <p>2: Compustat - Capital IQ / North America Daily / Securities Daily</p> <p>3: CRSP</p>
user	TEXT	Email of user gathering and uploading the data