

Using the WRDS Web Interface to Construct Historical S&P 500 Constituent Lists.

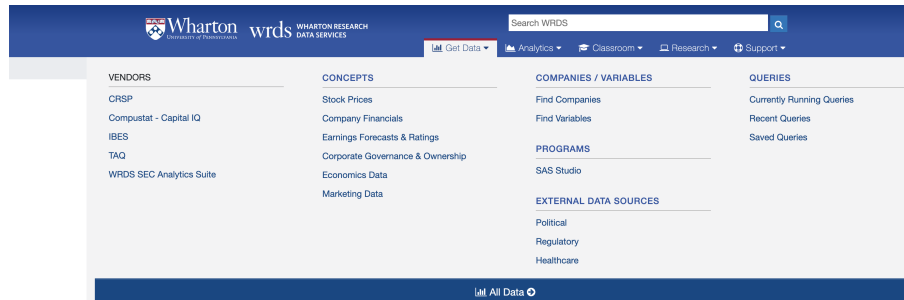


Figure 1: First, navigate to the "Get Data" tab.

Compustat

Databases in this section are updated every day unless otherwise noted. Update schedules should not be confused with end-of-day or end-of-month data such as stock prices.

» North America - Daily	18
» Global - Daily	5
» Bank - Daily	2
» Historical Segments - Daily	2
» Snapshot - Monthly Updates	7
» Execucomp - Monthly Updates	9

Capital IQ

Capital IQ is a suite of databases from S&P. They connect to the Compustat family of databases through GVKEY.

» Transcripts	3
» Identifiers	1
» Key Developments	1
» S&P Credit Ratings	4
» Transactions	2
» Capital Structure	3
» People Intelligence	3

Figure 2: Next, select "North America - Daily."

Compustat North America is a database of U.S. and Canadian fundamental and market information on active and inactive publicly held companies. It provides more than 300 annual and 100 quarterly Income Statement, Balance Sheet, Statement of Cash Flows, and supplemental data items. For most companies, annual history is available back to 1950 and quarterly history back to 1962 with monthly market history back to 1962.

Compustat North America files also contain information on aggregates, industry segments, banks, market prices, dividends, and earnings.

Fundamentals Annual	Industry Specific Quarterly	Segments (Non-Historical)
Fundamentals Quarterly	Pension Annual	Segments (Non-Historical) - Customer
Index Constituents	Pension Quarterly	Simplified Financial Statement Extract
Index Fundamentals	Ratings	Supplemental Short Interest File
Index Prices	Security Daily	Financial Ratios Industry Level
Industry Specific Annual	Security Monthly	Financial Ratios Firm Level

Figure 3: Then, select “Index Constituents.”

Step 1: Choose your date range.

Date Variable: Datadate

Date range

2010-01

to

2020-08

Step 2: Apply your company codes.

☒ TIC ☐ GVKEYX

Select an option for entering company codes

☒

i0003

Please enter Company codes separated by a space.
Example: i0003 i0005 i0028 [[Code Lookup](#)]

☐

Code List Name

Save code list to Saved Codes

☐

Browse...

No file selected

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

☐

-----Select Saved Codelists-----

Choose from your saved codelists.

Figure 4: Finally, select the desired date range, and filter on the ticker i0003, which is the identifier for the S&P 500.