Index Constituents in Compustat Global (WRDS)

Getting started

To access the historical constituents lists from world indices go to: CompuStat; Capital IQ; Global – Daily; Index Constituents.

Requesting data

Step 1: Selecting the data range

If you need the constituents of the Bovespa index between 2000 and 2010, enter the relevant dates by using the dropdown menu.

This search will retrieve all companies that belonged to Bovespa within the desired date range, including those that were part of the index for a very short time.

The output will produce two columns, one with the start date and, if applicable, the exit date. This way you can determine whether you want to include all the index constituents or only those that were part of Bovespa for the entire period or for a specific time.
Step 2: Entering the index code

Enter the Ticker (TIC) or the GVKEY of the index you’re looking for. If you don’t know the code, use the Code Lookup.

From the results list, select GVKEYX or TIC, then click on ‘Add Codes to List’. You can add more index codes to your query. Once you have what you need, from the bottom of the page click on ‘Add Codes to Query’. The code(s) you selected will be visible in the box under Step 2.
Step 3: Selecting the variables.

You can search all variables or filter by Index Information or Company Information.

We recommend marking all the variables under Company Information, including Company Name, SEDOL- ISIN-codes, and SIC- and NAICS codes. SEDOL and ISIN-codes will be useful if you need additional data from other databases, such as Eikon Datastream and Thomson ONE.

- **Conditional Statements**

Once you have selected your variables, you can filter your search further by using the Conditional Statements. For example, filter by SIC code, if you wish to retrieve companies within an industry.
Step 4: Select the output and date format

Select the desired format of the output file.

Step 5: Retrieving the data

Click ‘Submit’ to retrieve the data.

Example output:

- Effective From Date: the date the company was added to the index
- Effective Thru date: the date the company was removed from the index. An empty field means the company continues to be active in this index.