

# **Indices**

**in WRDS (Compustat –  
Capital IQ)**

**Students Manual**

Index data is available in WRDS through the Compustat – Capital IQ dataset. You can locate the necessary dataframe in either the "North America" or "Global" sections. Both databases provide index prices for American stock exchanges and globally, respectively. In this example, we'll use the North American database.

# Compustat - Capital IQ

S&P Global Market Intelligence Data Through Wharton Research Data Services

## Compustat

- Banks
- Compensation
- Financial Statements
- Segments / Industry Data
- Stock Prices
- Global
- North America

Compustat Fundamentals provides standardized North American and global financial statement and market data for over 80,000 active and inactive publicly traded companies that financial professionals have relied on for over 50 years

» North America 17	» Global 7
» Bank 2	» Historical Segments 2
» Snapshot 7	» Execucomp 9

Navigate to the "North America" section and select "Index Prices."

## North America

U.S. and Canadian fundamental and market information on active and inactive publicly held companies

**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.

» Financial Ratios (Firm and Industry Lev... 4	» Pension Quarterly
» Fundamentals Annual	» Ratings
» Fundamentals Quarterly	» Security Daily
» Index Constituents	» Security Monthly
» Index Fundamentals	» Segments (Non-Historical)
» Index Prices	» Segments (Non-Historical) - Customer

Compustat allows you to access index statistics starting from 1962. However, finding tickers for indices of significant interest may be challenging.

To assist with this, you can utilize "Code Lookup" under the "Search Name or Ticker" search box. Please note that historical data for well-known indices such as the S&P 500 may be limited in these dataframes.

# Compustat Daily Updates - Index Prices

Query Form	Variable Descriptions	Manuals and Overviews	Knowledge Base	Data Preview
------------	-----------------------	-----------------------	----------------	--------------

Compustat Daily Updates - Index Prices

## Step 1: Choose your date range.

Date Variable **Minimum allowed date: 1962-01.**

2010-01 to 2024-03

## Step 2: Apply your company codes.

What format are your company codes?

Autocomplete

tic  Global Index Key - Index Monthly (gvkeyx)

Select an option for entering your company codes:

Search Name or Ticker  Code List Name

Please enter company codes separated by a space.  
Example: i0003 i0005 i0028

Save this code list to Saved Codes

[ Code Lookup: names\_ix ]

# Code Lookup 2133

Q Enter a search term

Here are your codes. Use the ✕ next to any item to remove it from your list.

✕ SPOS ✕ I1217 ✕ I1216

Download as Text Clear List Add Attribute Codes to Query

The **Company Code Lookup Tool** is designed to find all identifiers associated with a specific company. This tool can retrieve identifiers for multiple companies and then add the codes directly to your query. You can also use this tool to save and download codes for future queries. Downloaded codes are saved in the text (.txt) file format.

1. Start by entering a search term.
2. After the results are displayed, click on identifiers to add them to your list.
3. Last, choose whether to insert your selections into your web query or to download them as a text file.

Clear refinements

VENDOR Q	+	S&P 500 O-Strip Index			
		TICKER: SPOS	GVKEYX: 266295	COMP_INDEX_TYPE: SPECIALTY	COMP_INDEX_CATEGORY: S&P
PRODUCT NAME Q	+	S&P SOFTWARE & SERVICES SLCT			
		TICKER: I1217	GVKEYX: 189533	COMP_INDEX_TYPE: SELECTIND	COMP_INDEX_CATEGORY: S&P
TABLE CODE Q	+	S&P REGIONAL BANKS SLCT IND			
		TICKER: I1216	GVKEYX: 189476	COMP_INDEX_TYPE: SELECTIND	COMP_INDEX_CATEGORY: S&P
COMP INDEX CATEGORY Q	+	S&P MORTGAGE FINANCE SELECT			
		TICKER: I1215	GVKEYX: 189475	COMP_INDEX_TYPE: SELECTIND	COMP_INDEX_CATEGORY: S&P
COMP INDEX TYPE Q	+				
GVKEYX	+				
TICKER Q	+				

For the characteristics of the indices, you can choose from eight data items, but for most indices, only these variables are available:

**PRCCM** - This item contains the absolute close market prices for each calendar month.

**PRCHM** - This item contains the absolute high market prices for each calendar month.

**PRCLM** - This item contains the absolute low market prices for each calendar month.

### Step 3: Choose query variables.

*How does this work?*

Q Search All 0/14   Identifying Information 0/6   Data Items 0/8

Select  All   Selected  Clear All   (0)

Search All

- conm ?
- indexcat ?
- indextype ?
- spii ?
- spmi ?
- tic ?
- Book Value Per Share - Index (bkvlps) ?
- Common Shares Traded (cshtm) ?
- Dividend Per Share - Index (dvpsxm) ?
- Indicated Annual Dividend (dvrate) ?

*How does this work?*

No variables are currently selected. To set conditions on this query, please select at least one variable in the Query Variables step.

[▼ Activate Conditional Statement Builder](#)

### Step 4: Select query output.

*How does this work?*

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

#### Output Format

- comma-delimited text (\*.csv)
- Excel spreadsheet (\*.xlsx)
- tab-delimited text (\*.txt)

#### Compression Type

- Uncompressed
- zip (\*.zip)
- gzip (\*.gz)

#### Date Format

- YYYY-MM-DD. (e.g. 1984-07-25)
- MM/DD/YYYY. (e.g. 07/25/1984)
- DD/MM/YYYY. (e.g. 25/07/1984)

To export the data, click "Submit Form" at the bottom of the page after selecting the desired outcome format ("Date Format" and "Output Format").