

Bonds data
in the CRSP database in WRDS
Students Manual

The Monthly CRSP US Treasury Database offers a comprehensive historical repository of descriptive information and market data, spanning prices, returns, accrued interest, yields, and durations since 1916. For more in-depth details regarding the dataset's sources, history, and variables, explore the [information available here](#).

To access CRSP, navigate to the "Get Data" menu in WRDS and select CRSP from the list of accessible data vendors.

VENDORS

- CRSP
- Compustat - Capital IQ
- IBES
- TAQ
- WRDS SEC Analytics Suite

Next, opt for "Treasuries" within the "Annual Update" section.

Annual Update

Bonds and Fixed Income
Indices and Factors
REITs
Stock Prices
North America

Databases in this section are updated once each year, in early February. Update schedules should not be confused with end-of-day, end-of-month, or end-of-quarter data such as stock prices.

» Stock / Security Files 5	» Stock / Events 5
» Stock - Version 2 (CIZ) 9	» CRSP/Compustat Merged 10
» Index / Stock File Indexes 6	» Index / Portfolio Assignments 3
» Index / Cap-Based Portfolios 2	» Index / S&P 500 Indexes 2
» Index / Treasury and Inflation 1	» Index / CRSP Select Series 3
» Index - Version 2 (CIZ) 8	» Treasuries 11

For data specific to individual bonds, choose either "Monthly Time Series" or "Daily Time Series."

Treasuries

» 26-Week Term Structure	» Monthly Time Series
» Daily Time Series	» Paid Interest
» Fama Bliss Discount Bonds (Monthly Only)	» Rate Data
» Fama Bond Portfolios (Monthly Only)	» Riskfree Series (1-month and 3-month)
» Fama Term Structure (Monthly Only)	» Riskfree Series (4, 13, and 26-week)
» Fixed Term Indexes	

Specify the desired timeframe and variables for viewing. Monthly time series statistics offer a choice of 14 variables. For smaller datasets, we recommend exporting as a CSV file, while larger datasets can be efficiently compressed into a ZIP file.

Step 1: Choose your date range.

Search Date

Quotation Date

Date Variable:

2020-01-01 to 2023-01-05

Step 2: Choose query variables.

How does this work?

Q Search All 0/35 Issue Description Items 0/21 Monthly Time Series Items 0/14

Select All Selected Clear All (0)

Search All

- crspid ?
- ifcpdtf
- iflwr ?
- itax ?
- itype ?
- iuniq ?
- iwhy ?
- iymcn
- tbankdt
- tcouprt