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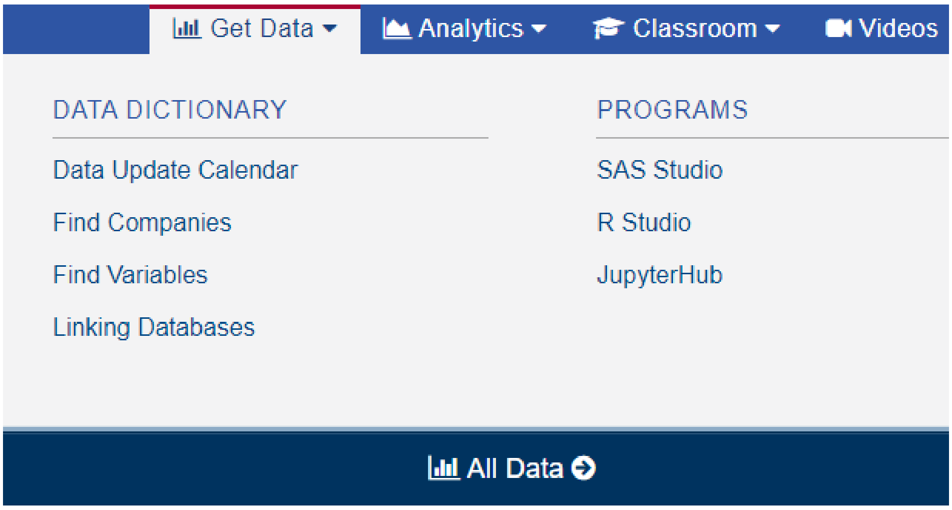
Bonds data

in WRDS Bond Returns

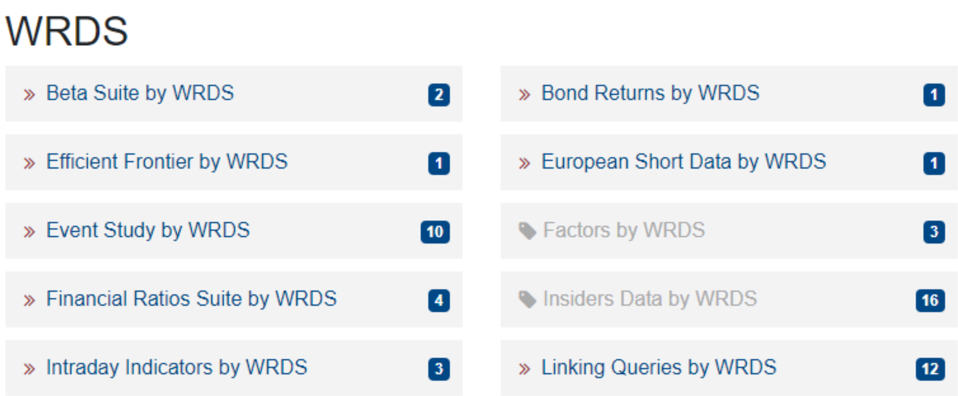
Students Manual

WRDS Bond Returns facilitates the retrieval of monthly data on various bond characteristics starting from July 2002. This resource combines data from TRACE and FISD datasets, encompassing crucial bond features such as yield, maturity, coupon, spread, volume, etc. To access the required data, follow these steps:

Upon obtaining access to WRDS, click on the "All Data" button at the bottom of the "Get Data" menu.

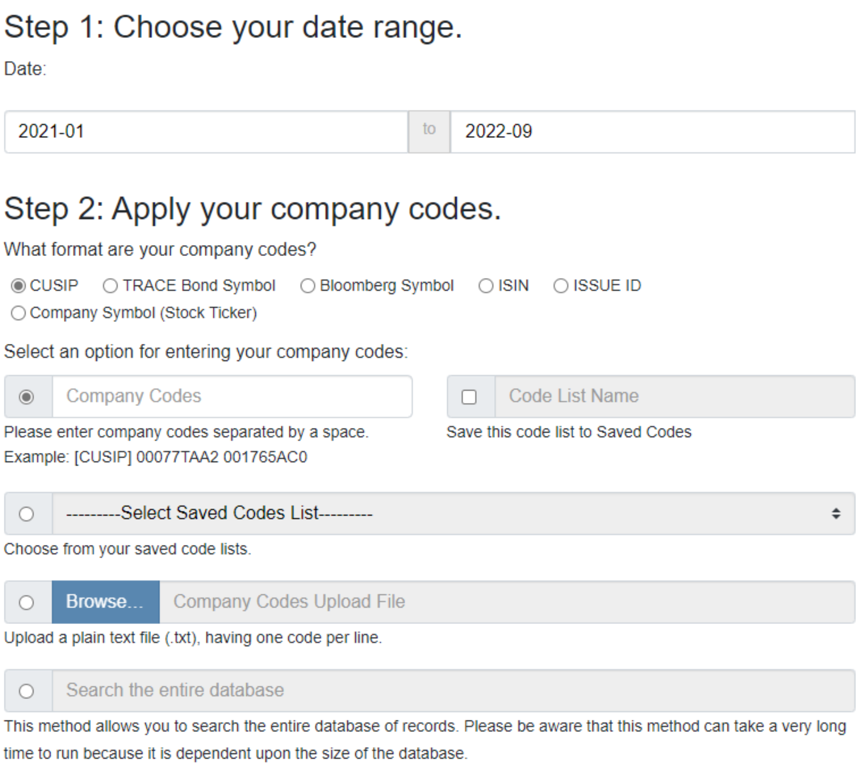


Browse through the databases WRDS has access to. To study bonds, select the "Bond Returns by WRDS" database.



Choose your date range and specify the list of required companies.

Note that you can input Bloomberg symbols as company codes or conduct a comprehensive search of the entire database.



With almost 60 variables available, export files as CSV.

For higher data volumes, consider additional compression into a ZIP file.