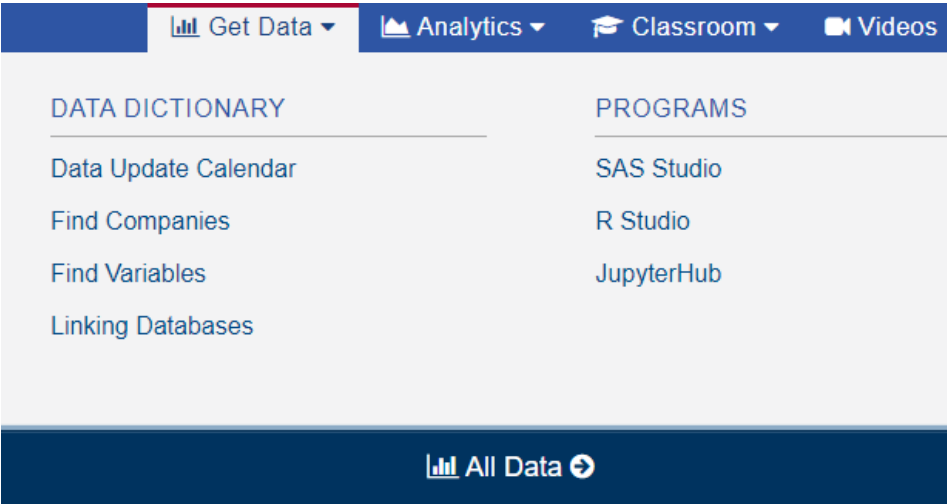


Bonds data
in WRDS Bond Returns
Students Manual

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.

WRDS

» Beta Suite by WRDS 2	» Bond Returns by WRDS 1
» Efficient Frontier by WRDS 1	» European Short Data by WRDS 1
» Event Study by WRDS 10	» Factors by WRDS 3
» Financial Ratios Suite by WRDS 4	» Insiders Data by WRDS 16
» Intraday Indicators by WRDS 3	» Linking Queries by WRDS 12

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.

Step 1: Choose your date range.

Date:

2021-01 to 2022-09

Step 2: Apply your company codes.

What format are your company codes?

- CUSIP
- TRACE Bond Symbol
- Bloomberg Symbol
- ISIN
- ISSUE ID
- Company Symbol (Stock Ticker)

Select an option for entering your company codes:

Company Codes Code List Name

Please enter company codes separated by a space.

Example: [CUSIP] 00077TAA2 001765AC0

Save this code list to Saved Codes

-----Select Saved Codes List-----

Choose from your saved code lists.

Browse... Company Codes Upload File

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

Search the entire database

This method allows you to search the entire database of records. Please be aware that this method can take a very long time to run because it is dependent upon the size of the database.

Step 3: Choose query variables.

[How does this work?](#)

Search All 0/59 Identifying Information 0/11 Offering and Coupon Characteristics 0/12

Select All Selected Clear All (0)

Search All

- DATE (DATE)
- Mergent FISD Issue Id (ISSUE_ID)
- CUSIP ID (CUSIP)
- TRACE Bond Symbol (BOND_SYM_ID)
- Bloomberg Identifier (BSYM)
- ISIN (ISIN)
- Company Symbol (issuer stock ticker) (COMPANY_SYMBOL)
- Corporate Bond Types: Convertible, Debenture, Medium Term Note, MTN Zero (BOND_TYPE)

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)
- HTML table (*.htm)
- SAS Windows_64 dataset (*.sas7bdat)
- STATA file (*.dta)

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)
- YYYYMMDD. (e.g. 19840725)