**WRDS Access:**

CRSP Treasury is part of Wharton Research Data Service (WRDS). You find WRDS in the list of financial databases on the website of the EDSC. To get access to WRDS, you need a VPN-connection or you can access WRDS content through EZ-proxy. You have to enter your official ERNA email address (for students, this ends with @student.eur.nl). WRDS will send a confirmation email to the entered email address with the link that will give you access to WRDS for 14 days. After 14 days you can request a new link.

To use the WRDS Day Pass ticket off campus just add the EZ-proxy prefix: [https://eur.idm.oclc.org/login?url=](https://eur.idm.oclc.org/login?url=) to the front of the link, like so:


In WRDS choose CRSP > Treasuries

**Step 1: What date range do you want to use?**

You start by selecting the period by quote date or maturity date.

**CRSP Daily Treasury - Quotes and Header Files**

**Step 1: Choose your date range.**

*Search Date*

- **Quote Date**
- **Maturity Date**

| 2009-01-01 | to | 2014-12-31 |

**Step 2: Bond Properties**

Here you can limit by the bond properties, like type and coupon rate.
Further limitations can be made by the conditional statements. You can limit the sample by basically all variables, for example to get bonds with a maturity date between a specific date range.

**Conditional Statements (Optional)**

Step 3: What variables do you want in your query?

Here you select the variables. When unsure click the question mark button to see the definition. More information about the variables and the dataset can be found in the WRDS manuals, see the link at the top right of your screen. You can scroll through the whole list of available variables or use the “Search all” field to find the specific data item you are looking for.
Step 3: Query Variables.

How does this work?

Step 4: How would you like the query output?

Finally select the output format you prefer, for example Excel (.xlsx).

Step 4: Select query output.

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.

- Fixed-width text (*.txt)
- Comma-delimited text (*.csv)
- Excel spreadsheet (*.xlsx)
- Tab-delimited text (*.txt)
- HTML table (*.htm)
- SAS Windows_32 dataset (*.sas?bdat)

Compression Type

- None
- Zip (*.zip)
- Gzip (*.gz)