Mergent FISD

WRDS Access:

Mergent’s Fixed Income Securities Database (FISD) 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= to the front of the link, like so:

https://eur.idm.oclc.org/login?url=https://wrds-web.wharton.upenn.edu/wrds/connect/daypass.cfm?ticket=0xe88990ab973384664861c5558f6b07ab

Step 1: What date range do you want to use?
You start by selecting the period by offering date or maturity date.

Step 2: Apply your company codes
You can use:

- A single issuer ID (use “Code Lookup to find your company”)
- A list of issuer ID’s (plain *.txt file created in i.e. Notepad)
- A saved codelist from a previous query
- The entire database

**Step 2: Apply your company codes.**

Select an option for entering company codes

- **Issue ID**
- **Issuer ID**
- **Issuer CUSIP**
- **Complete CUSIP**

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

Here you select the variables. When you need more info 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 of your screen (“Manuals and Overviews”). 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 4: How would you like the query output?
Finally select the output format you prefer, for example Excel (.xlsx).