Overview

The Mergent Fixed Income Securities Database (FISD) for academia is a comprehensive database of publicly-offered U.S. bonds. FISD contains issue details on over 140,000 corporate, corporate MTN (medium term note), supranational, U.S. Agency, and U.S. Treasury debt securities and includes more than 550 data items. FISD provides details on debt issues and the issuers, as well as transactions by insurance companies. It is used to research market trends, deal structures, issuer capital structures and other areas of fixed income debt research.

Data Content

- **Issuer specific information includes:**
  - Industry codes, S.I.C. codes and N.A.I.C.S. codes.
  - Ticker and exchange listings.
  - Issuer names and parent relationships.
  - Bankruptcy and default detail.
- **Issue specific data includes:**
  - Full call, put and sinking fund schedules and call frequency codes.
  - Structured security flags and detailed information.
  - Floating rate formulas, current rates and coupon schedules.
  - Fitch IBCA, Moody's, S&P and Duff & Phelps credit ratings.
  - U.S. Treasury auction information.
  - Convertible debt information.
  - Underwriters, trustees and fiscal agents.
  - Unit deals and warrant information.
- **Transaction information includes:**
  - All bond acquisitions reported since 1994 by insurance companies
  - All bond disposals (sales, redemptions) since 1995 by insurance companies

Access

- Mergent can be accessed from the WRDS Research Web Page
- WRDS user name and password are required.
- Request a WRDS username and password from the WRDS homepage. Click on Register for a WRDS Account and fill out the form.

Reference Materials Additional information and manuals can be found at:

http://wrds.wharton.upenn.edu/ds/fisd/manuals/