

FREE DATA ON WRDS

ACCESS OTC, TRACE DATA, AND OTHERS, FOR FREE ON WRDS

OTC

Access comprehensive, timely and accurate data available on the 10K securities that trade on the OTCQX, OTCQB and OTC Pink Marketplaces.

Conduct portfolio pricing and valuation, investment accounting, clearing and settlement, and client statement preparation.

HIGHLIGHTS

- Access closing quote and trade data
- Key security reference data includes Security Type, Security Class, Security Status and Number of Market Participants

RESEARCH WITH OTC

The Twilight Zone: OTC Regulatory Regimes and Market Quality, Christian Leuz with Ulf Brüggemann, Aditya Kaul, and Ingrid M. Werner

Asset Pricing in the Dark: The Cross Section of OTC Stocks, Ang, Shtauber, Tetlock

▲ Coverage from 9/1/2011



TRACE

Trade Reporting and Compliance Engine is FINRA's over-the-counter (OTC) corporate bond market real-time price dissemination service—bringing transparency to the corporate bond market. Consolidate transaction data for all eligible corporate bonds—investment grade, high yield and convertible debt.

HIGHLIGHTS

- Access information on U.S. corporate bond market activity
- Access 30,000+ securities

RESEARCH WITH TRACE

Income Smoothing and the Cost of Debt, Li, Richie

The Impact of Open Market Share Repurchases on Bondholders and Shareholders, Zhu, Rong

▲ Coverage from 2002

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ADDITIONAL FREE DATA AVAILABLE THROUGH WRDS

Bank Regulatory provides accounting data for Bank Holding Companies, Commercial Banks, and Savings and Loans Institutions.

Blockholders contains standardized data for blockholders of 1,913 companies.

CBOE (Chicago Board Options Exchange) Volatility Index is a key measure of market expectations of near-term volatility conveyed by S&P 500 stock index option prices.

DMEF (Direct Marketing Educational Foundation) contains customer buying history for about 100,000 customers of nationally known catalog and non-profit database marketing businesses.

Dow Jones are comprised of The Daily and Monthly Dow Jones Composite (DJA), Industrial (DJI), Transportation (DJT), Utility (DJU), the Dow 5 and 10.

Fama French Portfolios are constructed from the intersections of two portfolios formed on size, as measured by market equity (ME), and three portfolios using, as proxy for value, the ratio of book equity to market equity (BE/ME).

FDIC contains financial data and history of all entities filing the Report Of Condition and Income (Call Report).

Federal Reserve Bank Reports contains Foreign Exchanges and Interest Rates data from reports published for the Federal Reserve Board and Coincident State Indexes from the Federal Reserve Bank of Philadelphia.

IRI is the leader in providing point-of-sale information from more than 11,300 grocery stores, as well as some 7,500 drug stores.

Penn World Tables provides national income accounts-type of variables converted to international prices.

Philadelphia Stock Exchange's United Currency Options Market offers choice of expiration date, strike price, etc and any combination of 10 currencies available.

SEC Disclosure of Order Execution provide electronic disclosures of basic information concerning their quality of executions on a stock-by-stock basis.

For trial of the data or subscription information:

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