



TRACE Enhanced Historical Data

Overview

TRACE Enhanced Historical Data consists of transaction-level information including the price, the date and time of execution, transaction size and the yield. In addition, the product includes information previously not disseminated to the public, such as buy/sell indicators and counterparty (dealer or customer) information. FINRA makes historical data available 6 months (18 months for Securitized Products) after the transaction date and publishes the information quarterly. Users must enter into a Historical Data Agreement directly with FINRA and pay applicable fees. The data set contains transaction-level information, including, but not limited to:

- o Bond identifiers (FINRA symbol and CUSIP number);
- o Execution date and time;
- o Price;
- o Yield;
- o Quantity (as reported and not subject to dissemination caps);
- o Commission;
- o Buy or sell;
- o Reporting capacity (principal or agency)

Complete information regarding the fields contained in the TRACE Enhanced Historical Data is available on the FINRA TRACE Content Licensing page at <http://www.finra.org/tracedata>

Data Sets Available:

- Enhanced Historical Corporate Bond Data is available from TRACE inception (July 1, 2002) up until 6 months prior to the current quarter.
- Enhanced Historical Agency Bond Data is available from April 2010 up until 6 months prior to the current quarter.
- Enhanced Historical Structured Products Bond Data (and Structured Products 144A Data) is available from May 2011 up until 18 months prior to the current quarter.
- Enhanced Historical 144A Bond Data is available from TRACE inception (July 1, 2002) up until 6 months prior to the current quarter.

How to Receive It

TRACE Enhanced Historical Data is available for a [fee](#) through a contractual agreement. Interested parties can request the data by completing the [agreement](#) available on the FINRA website.

About TRACE

TRACE®—Trade Reporting and Compliance Engine®—is the Financial Industry Regulatory Authority's (FINRA) fixed income market real-time price dissemination service. TRACE brings transparency to the fixed income market and helps create a level playing field for all market participants by providing comprehensive, real-time access to price information. Introduced in July 2002, TRACE consolidates transaction data for all eligible public and private (144A) corporate bonds (investment grade, high yield and convertible debt), agency debt, securitized products including mortgage backed securities (MBS) traded in specified pool or To Be Announced (TBA) transactions. As a result, individual investors and market professionals can access information on all over-the-counter (OTC) public and private activity representing more than 99 percent of total U.S. corporate bond debt, more than 16,000 agency debt securities, and more than 1 million MBS securities (including over 43,000 TBA securities).

Contact Us For more information and pricing:

- o TRACE Data Services at (888) 507-3665 or tracedataservices@finra.org

Investor protection. Market integrity.

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