

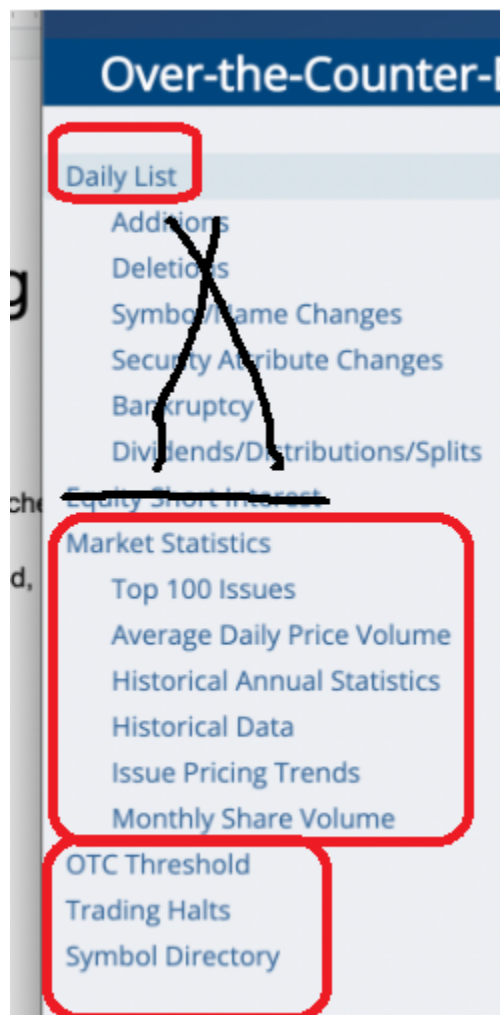
FINRA OTC Equities Data Scraping

Project goals and general information

Main site: <https://otce.finra.org/otce>

Every task in this project will have two stages:

- Scraping historical data
- Setting up the scripts for continued scraping
 - Each data set has a different frequency for how often it needs to be checked for updates.
 - It's possible that data will be updated/modified after it's initially posted, rules for handling that will be on a case by case basis.



The left-hand column contains the target data sets for this project:

- **Daily List**
 - [the inner links duplicate the information available in the Daily List so we only need to scrape the top level]
- ~~Equity Short Interest (OTC)~~
 - [this is a part of another task]
- **Market Statistics**
 - **Top 100 Issues**
 - **Average Daily Price Volume**
 - **Historical Annual Statistics**
 - **Historical Data**
 - **Issue Pricing Trends**
 - **Monthly Share Volume**
- **OTC Threshold**
- **Trading Halts**
- **Symbol Directory**

Daily List

Issue

Symbol or Issue Name

Daily List Date Range

Start:

12/10/2021

End:

12/10/2021

Effective/Ex Date Range

Start:

MM/DD/YYYY

End:

MM/DD/YYYY

Refine Your Results [Reset](#)

Total Results: 48

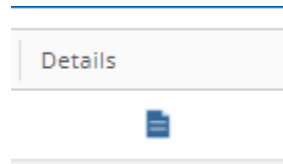
Market

☐ OTCBB
 ☐ Other OTC

Events

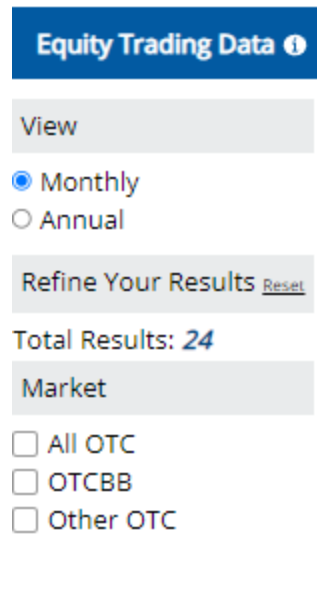
☐ Additions
☐ Deletions
☐ Symbol/Name Changes
☐ Financial Status Indicator Change
☐ OATS Reportable Flag Change
☐ Regulatory Transaction Fee Flag Change
☐ Unit of Trades Change
☐ Market Category Change
☐ Bankruptcy
☐ Dividends / Distributions / Splits (non-ADR)
☐ Dividends / Distributions / Splits (ADR only)

- <https://otce.finra.org/otce/dailyList>
- Selecting nothing on the left is the same as selecting all.
- For each row, we don't need to save the columns. We just need to save what comes up when you click the icon for details



- Save these as JSON. Each entry will have a top "Summary" table and then 0-2 tables below
 - We will grab one day at a time.
 - For historical data, go back 2 years.
 - For ongoing/live data we will be checking for new entries every minute. Overwrite the file when new entries occur.
 - Filename convention: OTC-DailyList-yyyy-MM-dd

Market Statistics



Equity Trading Data ⓘ

View

☒ Monthly
☐ Annual

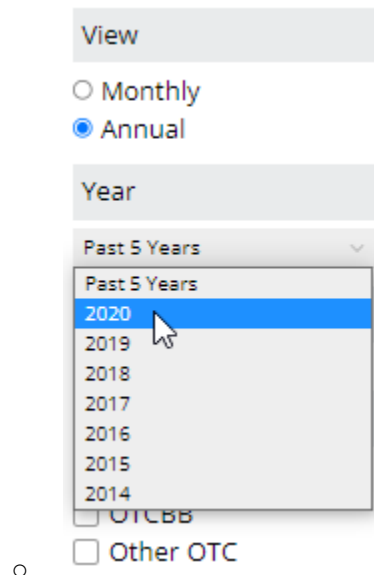
Refine Your Results [Reset](#)

Total Results: 24

Market

☐ All OTC
☐ OTCBB
☐ Other OTC

- <https://otce.finra.org/otce/marketStatistics>
- We will want to grab both monthly and annual.
- Deselecting all boxes is the same as selecting all.
- The table can be saved as a CSV or Parquet
- Update frequency is monthly
- In the “Monthly” View, it will give you the most recent 12 months. There should be two entries for each month. Put each month in its own file
 - OTC-MarketStatistics-Monthly-yyyy-MM
- In the “Annual” View, select each year one at a time. There will be 2 or 3 entries for each year. Put each year in its own file.
 - (Skip “Past 5 years” since it duplicates individual year data)
 - OTC-MarketStatistics-Annual-yyyy



View

☐ Monthly
☒ Annual

Year

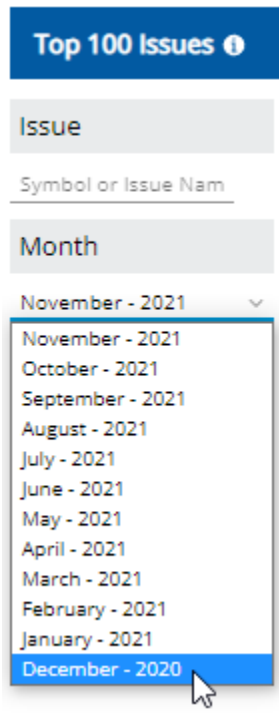
Past 5 Years ▼

- Past 5 Years
- 2020
- 2019
- 2018
- 2017
- 2016
- 2015
- 2014

☐ OTCBB

☐ Other OTC

Top 100 Issues



Top 100 Issues ⓘ

Issue

Symbol or Issue Name

Month


November - 2021 ▼

- November - 2021
- October - 2021
- September - 2021
- August - 2021
- July - 2021
- June - 2021
- May - 2021
- April - 2021
- March - 2021
- February - 2021
- January - 2021
- December - 2020

- <https://otce.finra.org/otce/marketStatistics/top100Issues>
- Table can be saved as csv or parquet
- For historical data, use one month at a time
- Update frequency: monthly
- Save each month to own file
 - OTC-Top100-yyyy-MM

Average Daily Price and

Month

November - 2021 

Refine Your Results [Reset](#)

Total Results: 4

Security Type

- ☒ Total
- ☒ Domestic
- ☒ Foreign
- ☒ ADR

Average Daily Price Volume

- <https://otce.finra.org/otce/marketStatistics/averageDailyPriceVolume>
- One month at a time.
- Update frequency Monthly
- Csv or parquet
- OTC-ADPV-yyyy-MM

Historical Annual Statistics

Historical Annual Statist

Year

All Years

Refine Your Results [Reset](#)

Total Results: **20**

Market

☐ All OTC

☐ OTCBB

☐ Other OTC

- <https://otce.finra.org/otce/marketStatistics/historicalAnnualStatistics>
- Deselecting all is the same as selecting all.
- One year at a time in its own file
 - OTC-AnnualStats-yyyy

Historical Data

Historical Data

View

☒ Monthly
☐ Annual

Month

November - 2021

Refine Your Results [Reset](#)

Total Results: 8

Market

☒ All OTC
☒ OTCBB
☒ Other OTC

Security Type

☒ Total
☒ Domestic
☒ Foreign
☒ ADR

- <https://otce.finra.org/otce/marketStatistics/historicalData>
- Deselecting all = selecting all
- Want both monthly and annual data.
- One month at a time/year at a time in their own files.
- CSV or Parquet
- Update frequency monthly

Issue Pricing Trends

Issue Pricing Trends ⓘ

Month

November - 2021 ▼

Refine Your Results [Reset](#)

Total Results: 7

Price Range

☒ \$0.00 to 0.50

☒ \$0.51 to 1.00

☒ \$1.01 to 10.00

☒ \$10.01 to 100.00

☒ \$100.01 to 200.00

☒ \$200.01+

☒ \$0.00 to 5.00

- <https://otce.finra.org/otce/marketStatistics/issuePricingTrends>
- Selecting all = deselecting all
- One month at a time in its own file
 - OTC-IssuePricingTrends-yyyy-MM
- Update frequency monthly
- Csv or parquet
- Use all available history

Monthly Share Volume

Monthly Share Volume

Issue

Symbol or Issue Name ▼

Month

November - 2021 ▼

Total Results: **126,236**

- <https://otce.finra.org/otce/marketStatistics/monthlyShareVolume>
- One month at a time in its own file.
 - OTC-MonthlyShareVolume-yyyy-MM
- CSV or Parquet
- Update frequency monthly
- Use all available history

OTC Threshold


OTC Threshold Securities as of

Issue


Symbol or Issue Name ▼

Trade Date

Start:

12/10/2021 

End:

12/10/2021 

Refine Your Results [Reset](#)

Total Results: **25**

Market

☐ OTCBB

☐ Other OTC

Other

☐ Reg SHO Threshold

☐ Rule 4320

- <https://otce.finra.org/otce/otcThreshold>
- Selecting all = deselecting all
- Update frequency daily
- One day at a time in its own file
 - OTC-Threshold-yyyy-MM-dd
- Go back 2 years of historical data

Trading Halts ⓘ

View


☐ Only Current
 ☒ All Halts

Issue


Symbol or Issue Name ▾

Date Range

Start:

12/10/2021 

End:

12/10/2021 

Refine Your Results [Reset](#)

Total Results: 2

Market Ctr Origin

☐ OTCBB
 ☐ Other OTC

Halt Code ⓘ

☐ H10
 ☐ T3
 ☐ U1
 ☐ U2
 ☐ U3

Trading Halts

- <https://otce.finra.org/otce/tradingHalts>
- Use “All Halts” view
- Csv or Parquet
- One day at a time in its own file
 - OTC-Halts-yyyy-MM-dd
- Update frequency: Minute
 - Overwrite file if new data for a day comes in
- Go back 2 years of historical data

Symbol Directory

Symbol Directory ⓘ

Issue

Symbol or Issue Name ▼

Refine Your Results [Reset](#)

Total Results: **17,007**

Issue Type

☐ American Depositary Receipts - Sponsored

☐ American Depositary Receipts - Un-sponsored

☐ American Depositary Shares - Un-sponsored

☐ Trust Certificates

☐ Common Shares

☐ Common Stock

☐ Depositary Receipts

☐ Depositary Shares

☐ Foreign Exchange Traded Fund

☐ Global Depositary Receipts - Sponsored

☐ Global Depositary Shares - Sponsored

☐ DPP/Limited Partnership

☐ Ordinary Shares

☐ Other

☐ Preference Shares

☐ Preferred Stock

☐ REIT

☐ Rights

☐ Shares of Beneficial Interest

☐ Unit

☐ Warrant

☐ Global Depositary Receipts - Un-sponsored

☐ Exchange Traded Fund

☐ American Depositary Shares - Sponsored

- <https://otce.finra.org/otce/symbol-directory>
- Save the table as CSV or Parquet
 - Include the contact info as additional columns in the table
- A new file will be created once every day.
- There is no date range to select because it only shows currently active symbols.
- So on each run, save the table as:
 - OTC-SymbolDirectory-yyyy-MM-dd