



FTP Documentation

2iQ Global Insider Transaction Data

2iQ Global Insider Feed

2iQ Global Insider Model

Feed: 2iQ Global Insider Transaction Data

FTP folder: insiderFeed

Content Overview

2iQ Research provides Insider Transactions data for over 60,000 stocks across 50 countries with 12 years average history across regions. The dataset includes 8.1+ million transactions by over 450,000 insiders traceable with a unique insider ID. Full PIT history is included for backtesting. The dataset also includes important features such as event tagging (M&A, private placements, etc.), harmonization of insider roles and standardized hierarchical positions.

Universe 10 million+ transactions by over 450,000 insiders are included as of December 2018. These transactions cover 60,000 stocks across 50 countries.

Feed structure/Description

insiderFeed has 3 subfolders: directories -trades, mapping, lookup

1. Folder: insiderFeed/trades

contains historical and current data production of the 2iQ global insider feed

a. insiderFeed/trades/daily

Description: contains latest inserted transactions and revisions

3 daily files produced at 08:00/14:00/20:00 UTC

File naming convention: YYYYMMDD - HH

Example: 20190306-08.psv (produced on 6th of March 2019 at 8 UTC)

b. insiderFeed/trades/liveHistory

Description: Full history file of point-in-time transactions data. Fully refreshing on Sunday, merging away intraday/*.psv files in the liveHistory.psv file.

2. Folder: insiderFeed/lookup

Description: contains lookup and description tables

a. insiderLevel - description of insiderLevel field

b. connectionDescription - description of connectionType field

- c. insiderRelation - description of insiderRelation field
- d. isOtherStatus - description of isOtherStatus field *
- e. priceStatus - description of priceStatus field *
- f. sourceType - description of sourceType field
- g. taggingDescription - description of taggingDescription field
- h. tradeSignificance - description of tradeSignificance field
- i. transactionType - description of transactionType field
- j. unitDescription - description of unitDescription field

* [relevant information to process - we recommend to join these tables with the transaction data](#)

3. Folder: insiderFeed/mapping

Description: contains mapping/lookup tables for companies, insiders and securities

(2iQ identifier to ISIN, permid and FIGI)

a. Compustat user:

i. insiderFeed/mapping/company:

Description: c2iQ - 2iQ unique company identifier

Columns: ci2Q, companyName, ISIN **, permid organization

** [ISIN is current identifier of the most liquid stock of the company additionally use pointInTimeISIN mapping](#)

ii. insiderFeed/mapping/insider:

Description: p2iQ - 2iQ unique person (insider)

Columns: p2iQ, fullname, isLegal ***

*** [isLegal could be relevant information to process](#)

iii. insiderFeed/mapping/security:

Description: s2iQ - 2iQ unique security identifier

Columns: s2iQ, securityName, assetType, isDerivative, validStart, validEnd, isin, c2iQ, permidInstrument, figi, primaryFlag, s2iQUnderlying, isActive

[Comment: Security mapping file shows most current ISIN](#)

iv. insiderFeed/mapping/pointInTimeISIN:

Description: point in time ISIN mapped to c2iQ and s2iQ

Columns: c2iQ, s2iQ, isin, startDate, endDate

b. Factset user:

i. insiderFeed/mapping/company:

Description: c2iQ - 2iQ unique company identifier

Columns: c2iQ, gvkey, companyName, factsetEntityId, factsetCompanyName, isin, permid, isActive

ii. insiderFeed/mapping/insider:

Description: p2iQ - 2iQ unique person (insider)

Columns: p2iQ, insiderID, fullName, factsetPersonId, factsetFullName, isLegalEntity, isActive

iii. insiderFeed/mapping/security:

Description: s2iQ - 2iQ unique security identifier

Columns: s2iQ, securityName, assetType, isDerivative, validStart, validEnd, isin, sedol, c2iQ, gvkey, iid, compustatDisplayname, factsetSecurityId, permidInstrument, figi, primaryFlag, s2iQUnderlying, isActive

Loading instructions

1. Backtest

- a. Load liveHistory.psv
Folder: insiderFeed/trades/liveHistory

2. Daily production/updates

- a. Load liveHistory.psv
Folder: insiderFeed/trades/liveHistory
- b. Load and merge intraday files sequentially to get to the latest data
Folder: insiderFeed/trades/daily

Overview

Data Columns Description insiderFeed

Table 1: Columns Description

	Name	Data format	Null	Description
1	transactionID	int	yes	Unique transaction identifier
2	rev	int	no	Revision number (1 being the first entry of the transaction, 2 being revision)
3	startDateUTC	datetime	yes	Publishing timestamp of the row (in UTC)
4	isDeletion	bit	yes	If 1 indicates the transaction has been removed from the feed
5	c2iQ	varchar (20)	yes	2iQ company identifier
6	p2iQ	varchar (20)	yes	2iQ insider identifier
7	insiderRelation	varchar (100)	yes	Position of the insider within the company (CEO, CFO, COO, Chairman...)
8	insiderLevel	varchar (2)	yes	Ranking of the insider within the company (A, B, C, D ...)
9	connectionType	varchar (100)	yes	Direct (insider trades personally) vs Indirect (trade is done by a closely related person to the insider)
10	connectionTypeSpecified	varchar (100)	yes	Additional information when connectionType = Indirect. For example: through family holding
10	transactionType	varchar (50)	yes	Type of transaction (Buy, Sell, Subscribe, Exercise, Transfer, Award)
11	isOptionRelated	bit	yes	1 = Transaction is related to exercise of an option
12	isAutomated	bit	yes	1 = Automated transaction (e.g. 10b 5-1 transaction)

13	isTaxRelated	bit	yes	1 = Tax liability related (usually “sell”) transactions
14	isOTC	bit	yes	1 = Transaction is over-the-counter
15	isCapitalIncrease	bit	yes	1 = Capital increase, seasoned equity offering
16	isInitial	bit	yes	1 = Initial transactions, qualifying shares: first buy within 3 months of appointment
17	isMergerRelated	bit	yes	1 = Merger-related transaction
18	isOffering	bit	yes	1 = Acceptance of an offer (no merger or takeover)
19	isIntention	bit	yes	1 = intention to proceed with transaction
20	isPrivatePlacement	bit	yes	1 = Private placement
21	isDividendReinvestment	bit	yes	1 = Dividend Reinvestment, scrip dividend (subscribe)
22	isRemuneration	bit	yes	1 = Remuneration "in lieu of salaries" – directors’ fee in the form of shares
23	isSharePlan	bit	yes	1 = Planned transaction or commitment
24	isPrivate	bit	yes	1 = Private transaction. Transaction is out of daily range or daily volume.
25	isForced	bit	yes	1 = Forced transaction, due to Minimum (Maximum) Shareholding Requirement
26	isOther	bit	yes	1 = Transaction has 'other' status
27	isOtherStatus	int	yes	Points to description of 'other' status
28	s2iQ	varchar (20)	yes	2iQ Security identifier
29	shares	decimal	yes	Number of shares
30	unit	varchar (10)	yes	PCS (Equity), NOM (Bonds)
31	filingDate	datetime	yes	Date of filing disclosure, published on the source
32	tradedate	datetime	yes	Date of transaction execution
33	price	money	yes	Price of transaction execution

34	maxPrice	money	yes	The highest price paid for shares purchased in multiple tranches
35	priceStatus	int	yes	Type of price value (estimated, average or market)
36	value	money	yes	Value of the transaction in respective currency
37	currency	varchar (10)	yes	Currency in which the trade was done
38	valueEUR	money	yes	Value converted in EUR
39	valueUSD	money	yes	Value converted in USD
40	source	varchar (10)	yes	Source publishing the transaction
41	tradeSignificance	int	yes	2iQ ranking of deal significance. Based on trade parameters such as transactionType and insiderLevel (1 = low, 2 = medium, 3 = high)
42	holdings	money	yes	Total equity holdings of the insider after the transaction

Definition and Lookup insiderFeed

Table 2: tradeSignificance

value	description
1	Non-intentional or mechanical transactions: award of shares, exercise of option, tax related transactions, remuneration, share plan purchases
2	Labeled transactions (buy/sell/subscribe) based on conscious decisions like capital increases, option related sells, private placement
3	Regular market transactions (buy/sell)

Table 3: transactionFlags definitions

	Name	Description	Max Significance
1	isOptionRelated	Sell transactions related to prior option exercise or award of shares	2
2	isAutomated	Related to pre planned automated trading plans such as 10b5-1	2
3	isTaxRelated	Trades related to tax settlements, typically sells to satisfy the Reporting Person's tax withholding obligations	1
4	isOTC	Over-the-counter transaction, also known off market trades	2
5	isCapitalIncrease	Trade is related to a capital increase	2
6	isInitial	First trade of the insider to fulfill holding requirements	1
7	isMergerRelated	Trade is related to a merger transaction	1
8	isOffering	Trade is related to a secondary offering	1
9	isIntention	Trade is planned and intended. In the US referred as Form144 Sales.	2
10	isPrivatePlacement	Trade is related to a Private Placement	2
11	isDividendReinvestment	Dividend Reinvestment	1
12	isRemuneration	Trade is related to the (quarterly) payment of (Non-Executive) Directors	1
13	isSharePlan	Trade is related to any sort of shareplan, such as matching share plans, discounted shares	1
14	isPrivate	Trade is related to private transactions (Married deal) between two parties	2
15	isForced	Forced transaction/Margin Call/to meet obligation/Divorce Settlement	1
16	isOther	Flag for less common transaction flags , default =0. See isOtherStatus lookup table	2

Table 4: isOtherStatus lookup

isOtherStatus	Value	Description
1	IPO related	Transaction related to an Initial Public Offering
2	Back to company	Transactions settled with the issuer. Non open market
3	Resignation	Sell transaction on resignation of director
4	MSR	Minimum (Maximum) Shareholding Requirement - Forced to Buy (Sell)

Table 5: priceStatus lookup

priceStatus	description
1	As reported in filing (default)
2	NET /multiple days
3	Estimated price
4	NET / E

Table 6: sourceType lookup

	Source	Description	Primary Country
1	ADH	Newswire (DGAP, euro ad hoc, presseportal, presstext, HUGIN Online, vwd/BUSINESS WIRE)	Germany, Austria
2	ASX	Australian Securities Exchange	Australia
3	AUS	Finanzmarktaufsichtsbehörde FMA (Supervisory)	Austria
4	BEL	Commission bancaire, financière et des assurances (Supervisory Commission)	Belgium
5	BRA	CVM (Supervisory Commission)	Brasil
6	BSE	Budapest Stock Exchange	Hungary
7	CAN	SEDI (System for Electronic Disclosure by Insiders)	Canada
8	CHI	Bolsa de Santiago	Chile
9	CNB	CNB - Ceska Narodni Banka (National Bank)	Czech Republic
10	CSE	Cyprus Stock Exchange	Cyprus
11	DAN	OMX Copenhagen Stock Exchange & Finanstilsynet (Supervisory)	Denmark
12	DSE	Dhaka Stock Exchange	Bangladesh
13	EGY	Kairo Stock Exchange	Egypt
14	EQU	BAFin (Supervisory), IR Websites	Germany
15	ESP	Comision Nacional Del Mercado de Valores (Supervisory)	Spain
16	FIN	apk.fi (company share register), IR websites, OMX	Finland
17	FRA	Autorite des marches Financiers	France
18	GRE	Athens Exchange	Greece

19	HKE	Hong Kong Stock Exchange	Hong Kong
20	HNX	Hanoi Stock Exchange	Vietnam
21	HSX	Ho Chi Minh City Stock Exchange	Vietnam
22	IDN	Indonesia Stock Exchange	Indonesia
23	IND	Bombay Stock Exchange	India
24	ISL	OMX Reykjavik	Iceland
25	ISR	Tel Aviv Stock Exchange (TASE)	Israel
26	ITA	Borsa Italiana	Italy
27	JSE	Johannesburg Stock Exchange	South Africa
28	KAP	Istanbul Stock Exchange	Turkey
29	KRX	South Korea Exchange	South Korea
30	KSE	Karachi Stock Exchange	Pakistan
31	LJS	Ljubljana Stock Exchange	Slovenia
32	LSE	London Stock Exchange	United Kingdom
33	LUX	Commission de Surveillance du Secteur Financier (CSSF) (Supervisory)	Luxembourg
34	MAL	Malta Stock Exchange	Malta
35	MYX	Bursa Malaysia	Malaysia
36	NET	Autoriteit Financiële Markten (AFM) (Supervisory)	Netherlands
37	NOR	Oslo Bors	Norway
38	NSE	National Stock Exchange of India	India
39	NZX	New Zealand Stock Exchange	New Zealand
40	PAP	Polska Agencja Prasowa SA	Poland
41	PHE	Phillipines Stock Exchange	Phillipines

42	PRT	Portuguese Securities Market Commission (CMVM)	Portugal
43	ROM	Bucharest Stock Exchange	Romania
44	RSE	Riga Stock Exchange (OMX)	Latvia
45	RUS	Comprehensive Issuer Information Disclosure System (SKRIN), Russian Trading System (RTS)	Russia
46	SEC	Securities and Exchange Commission	USA
47	SGP	Singapore Stock Exchange	Singapore
48	SLV	Narodna banka Slovenska (National Bank)	Slovakia
49	SRL	Colombo Stock Exchange	Sri Lanka
50	SSE	Shanghai Stock Exchange	China
51	SSX	Shenzen Stock Exchange	China
52	SWE	OMX, Finansinspektionen, Aktietorget	Sweden
53	SWI	SIX Swiss Exchange	Switzerland
54	THA	The Stock Exchange of Thailand	Thailand
55	TSE	Talinn Stock Exchange, Finantsinspektsioon (Supervisory)	Estonia
56	TUN	Tunis Stock Exchange	Tunesia
57	VSE	OMX Vilnius	Lithuania
58	X3N	X3News	Bulgaria
59	ZSE	Zagreb Stock Exchange	Croatia

Feed: 2iQ Global Insider Transaction Model

FTP folder: insiderModel

Content Overview

2iQ Research developed a quant model to score transactions and companies based on the 2iQ global insider data. The model is live since September 2015.

Feed structure/Description

insiderModel has 2 sub folders: directories - 1)scores & 2)mapping

1. Folder: insiderModel/scores

Description: contains historical and current data production of the 2iQ global insider model

a. Folder: insiderModel/scores/daily

Description: Daily updates 3 times daily

b. Folder: insiderModel/scores/daily/aggregated

Description: aggregated file of all production data since May 2017 - for convenient downloading of the daily production

c. Folder: insiderModel/scores/historicalData

Description: Historical data until April 2017

2. Folder: insiderModel/mapping

Description: contains mapping tables for companies (2iQ identifier to ISIN, permid)

a. Folder: insiderModel/mapping/company

Description: companyID mapped to c2iQ - 2iQ unique company identifier
Columns: companyID, ci2Q, companyName, ISIN, permidOrganization

b. Folder: insiderModel/mapping/isin-poinInTime

Description: ISIN Point in time for s2iQ (2iQ security identifier)
Columns: c2iQ, s2iQ, isin, startDate, endDate

Loading instructions

1. Backtest

- a. Load all yearly files
Folder: insiderModel/scores/historicalData
- b. Load all daily aggregated files (daily production aggregated)
Folder: insiderModel/scores/daily/aggregated

2. Daily production/updates

For daily updates additionally

- a. Load and merge daily files sequentially
Folder: insiderModel/scores/daily/aggregated
05:00 UTC: download and merge YYYY-MM-DD-1.csv
10:00 UTC: download and merge YYYY-MM-DD-2.csv
22:00 UTC: download and merge YYYY-MM-DD-3.csv