



**WHALEWISDOM**

# Enterprise Subscription White Paper

May 6th, 2017

## Product Overview

WhaleWisdom.com is the world's leading source for 13F data and analysis. Our subscribers include hedge funds, RIA's of all sizes, institutional banks and individual investors. An enterprise subscription gives you numerous advantages over the free, standard, and pro subscription options to whalewisdom.com. With the enterprise subscription you get unlimited access to WhaleWisdom's reporting services and data.

## Unique Advantages Summary

- FTP Bulk Downloads
- Unlimited API Calls
- Unlimited Filer Group Size
- Team Members
- Everything from Pro/Std subscriptions

## Possible Use Cases

- Custom analysis and reporting
- Need 13F filing universe housed internally
- Backtesting large groups of funds
- Find historical holdings and funds by region

## API

The Enterprise subscription gives you an unlimited number of API calls to Whalewisdom. You can also use the Excel Add-in with unlimited usage for quickly pulling holdings data into Excel. The add-in uses the API behind the scenes.

For information on getting started with the API see [https://whalewisdom.com/shell/api\\_help](https://whalewisdom.com/shell/api_help).

For information on the various Excel Add-in options, see [https://whalewisdom.com/info/excel\\_add\\_in](https://whalewisdom.com/info/excel_add_in).

## FTP Bulk Downloads

Enterprise subscribers have access to bulk data files for both 13F and 13D/G filings through WhaleWisdom's FTP service. FTP files are updated daily with the latest filings and any prior filing error corrections. The files available via the FTP service are intended to be used in your own internal database. The files come in CSV format for easily importing into your own system.

The FTP files are broken out by quarter. The current quarter is refreshed nightly. Prior quarters are refreshed whenever an amended filing comes in or an error is corrected for that quarter. You can tell if you need to re-import a given quarter by looking at the file timestamp.

The FTP files give you the "raw" 13F data which means you get both the original filings and any amended filings. There are flags indicating if the amended filing is a replacement of holdings or an addition to holdings so you can adjust your queries accordingly.

These data files are large. Excel, for example, will not be able to open most of the files. Many open source or commercial off the shelf database packages should be able to handle the data files with ease however. PostgreSQL, MySQL, MS SQL Server, Oracle and many more are capable of importing the data files and handling the linkages between tables. The 32-bit version of Microsoft Access will not due to file size limitations. You ideally need an in-house database admin or someone experienced in database setup to import this data and create the necessary queries or reports you need.

Name	Size	Changed
..		3/15/2017 9:19:10 AM
filing_stock_records_2016-12-31.csv	185,764 KB	4/28/2017 3:14:56 AM
stocks.csv	3,381 KB	4/28/2017 3:14:55 AM
quarters.csv	1 KB	4/28/2017 3:14:55 AM
other_managers.csv	2,210 KB	4/28/2017 3:14:55 AM
filings.csv	35,807 KB	4/28/2017 3:14:55 AM
filing_stock_records_2017-03-31.csv	28,374 KB	4/28/2017 3:14:55 AM
filing_report_sigs.csv	43,990 KB	4/28/2017 3:14:55 AM
filers.csv	3,601 KB	4/28/2017 3:14:55 AM
filing_stock_records_2016-09-30.csv	181,053 KB	4/27/2017 3:23:45 AM
filing_stock_records_2016-06-30.csv	184,899 KB	4/27/2017 3:23:43 AM
filing_stock_records_2016-03-31.csv	184,264 KB	4/27/2017 3:23:42 AM
filing_stock_records_2015-12-31.csv	186,783 KB	4/27/2017 3:23:40 AM
filing_stock_records_2014-09-30.csv	178,597 KB	4/19/2017 3:22:43 AM
filing_stock_records_2014-06-30.csv	177,954 KB	4/19/2017 3:22:41 AM
filing_stock_records_2014-03-31.csv	172,028 KB	4/19/2017 3:22:40 AM
filing_stock_records_2013-12-31.csv	174,075 KB	4/15/2017 3:19:19 AM
filing_stock_records_2013-03-31.csv	152,984 KB	4/15/2017 3:19:18 AM
filing_stock_records_2012-12-31.csv	168,207 KB	4/15/2017 3:19:16 AM
filing_stock_records_2015-09-30.csv	178,891 KB	4/8/2017 3:37:58 AM
filing_stock_records_2015-06-30.csv	182,613 KB	4/8/2017 3:37:57 AM
filing_stock_records_2014-12-31.csv	183,111 KB	4/8/2017 3:37:55 AM
filing_stock_records_2012-03-31.csv	155,736 KB	4/8/2017 3:37:54 AM
filing_stock_records_2015-03-31.csv	187,049 KB	3/28/2017 3:37:05 AM
filing_stock_records_2013-09-30.csv	161,559 KB	3/15/2017 9:20:46 AM
filing_stock_records_2013-06-30.csv	163,724 KB	3/15/2017 9:20:44 AM
filing_stock_records_2012-09-30.csv	155,268 KB	3/15/2017 9:20:40 AM
filing_stock_records_2012-06-30.csv	161,147 KB	3/15/2017 9:20:39 AM
filing_stock_records_2011-12-31.csv	151,877 KB	3/15/2017 9:20:37 AM
filing_stock_records_2011-09-30.csv	149,738 KB	3/15/2017 9:20:35 AM
filing_stock_records_2011-06-30.csv	153,119 KB	3/15/2017 9:20:34 AM
filing_stock_records_2011-03-31.csv	151,585 KB	3/15/2017 9:20:34 AM
filing_stock_records_2010-12-31.csv	153,029 KB	3/15/2017 9:20:16 AM
filing_stock_records_2010-09-30.csv	142,061 KB	3/15/2017 9:20:15 AM

Figure 1 FTP File Listing

## Team Members

The enterprise subscription introduces the concept of team members. You may create up to 4 additional accounts on the website and have them share the enterprise subscription advantages. This allows each team member to have their own defined filer groups, tracked backtests, email alerts, etc. Note that there is still only one FTP account for the subscription.

## Unlimited Filer Group Size

Filer groups are groups of funds that are saved to the whalewisdom database and can be retrieved at any time. They are useful for running backtests, combined holdings reports, email alerts and more. Your enterprise subscription allows you to have an unlimited number of funds

4

in a group. Standard subscriptions are limited to 10 and pro subscriptions are limited to 50 group members.

## Unlimited Email Support

Enterprise subscribers will have unlimited support help through email with a 24-hour max response time.

## Terms of Use

All subscriptions must adhere to the terms of use outlined at [https://whalewisdom.com/info/subscription\\_terms\\_of\\_use](https://whalewisdom.com/info/subscription_terms_of_use)

## Everything from Pro/Std Subscriptions

Everything available to standard and pro subscribers is also available to enterprise subscriptions. This includes:

- The WhaleIndex
- WhaleScores
- Combined Holdings Report
- Advanced Backtesting Features
  - Choosing filers by WhaleScore
  - Choosing filers based on prior performance
  - backtesting with 30 or 50 holdings
  - hedging
- Ad-free
- Export to Excel Buttons

## Appendix 1 Raw FTP Files

### Filers:

id	int(11)	Primary key
name	varchar(255)	
street	varchar(255)	
city	varchar(255)	
state	varchar(255)	
state_incorporation	varchar(255)	
zip_code	varchar(255)	
business_phone	varchar(255)	
cik	varchar(255)	
irs_number	varchar(255)	

### Filings:

id	int(11)	Primary key
filer_id	int(11)	Foreign key to filers.id
form_type	varchar(8)	Either 13F-HR or 13F-HR/A
sec_file_number	varchar(255)	
period_of_report	date	
filed_as_of_date	date	
mv_multiplier	int(11)	Indicates the level of rounding by the fund for market value.

6

edgar_url	varchar(255)	
filing_type	varchar	Original, restatement, additional
quarter_id	int(11)	Foreign key to quarters.id
created_at	date	Datetime the filing was imported into WhaleWisdom's database
is_amended	tinyint	1=filing has been replaced by a later filing, 0 means the filing has not been replaced

**Stocks:**

id	int(11)	Primary key
name	varchar(255)	
ticker	varchar(15)	
new_stock_id	int(11)	Points to another stocks.id key. Used if stock has been renamed.
is_delisted	tinyint	1=yes, 0 =no
delisting_date	date	
sector	varchar(255)	
industry	varchar(255)	

**Filing\_stock\_records-YYYY-MM-DD:**

id	Unsigned int(11)	Primary key
filing_id	int(11)	
stock_id	int(11)	
name	varchar(255)	
alt_name	varchar(255)	
title	varchar(255)	
cusip_number	varchar(255)	
alt_cusip	varchar(255)	
market_value	decimal(20,2)	
shares	decimal(20,0)	
security_type	enum	SH, CALL, PUT, or PRN
other_managers	varchar(100)	comma-delimited

**Other\_managers:**

id	int(11)	Primary key
filer_id	int(11)	Foreign key to filers
quarter_id	int(11)	Foreign key to quarters
name	varchar(255)	
file_number	varchar(255)	
manager_number	varchar(255)	

## 8

**Quarters:**

id	int(11)	Primary key
end_of_quarter_date	date	

**filing\_report\_sigs**

filing_id	int(11)	Foreign key to filings
filer_id	int(11)	Foreign key to filers
form_type	varchar(8)	Either 13F-HR or 13F-HR/A
sec_file_number	varchar(255)	
period_of_report	date	
quarter_id	int(11)	Foreign key to quarters
filed_as_of_date	date	
report_sig_name	varchar(255)	
report_sig_title	varchar(255)	
report_sig_phone	varchar(255)	
edgar_url	varchar(255)	
filing_type	varchar(255)	(Original Restatement Additional Holdings)
created_at	date	



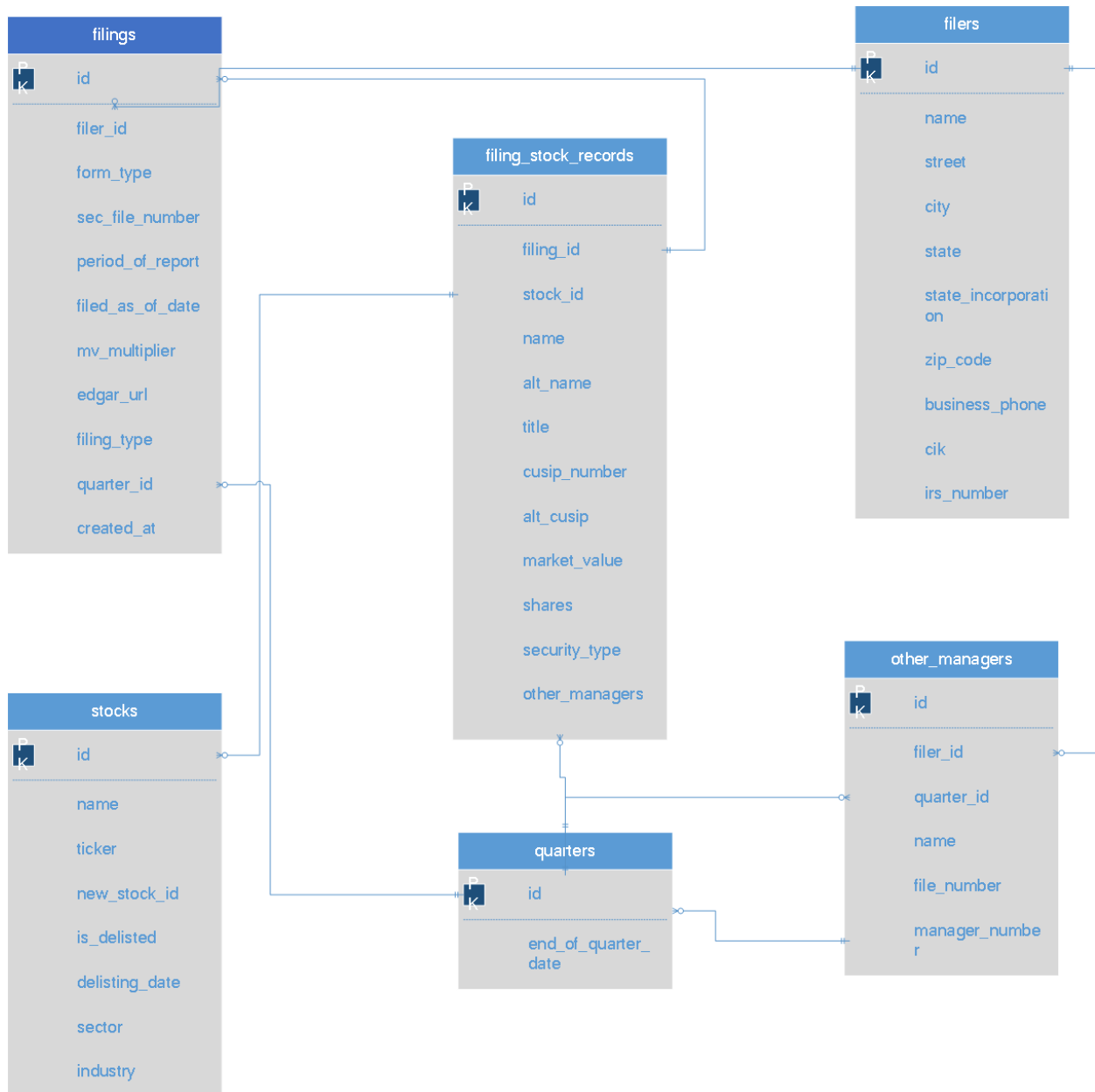


Figure 2: 13F Database relationships

## Appendix 2 13D/G FTP Files

### Filers:

id	int(11)	Primary key
name	varchar(255)	
street	varchar(255)	
city	varchar(255)	
state	varchar(255)	
state_incorporation	varchar(255)	
zip_code	varchar(255)	
business_phone	varchar(255)	
cik	varchar(255)	
irs_number	varchar(255)	

### Stocks:

id	int(11)	Primary key
name	varchar(255)	
ticker	varchar(15)	
new_stock_id	int(11)	Points to another stocks.id key. Used if stock has been renamed.
is_delisted	tinyint	1=yes, 0=no
delisting_date	date	

sector	varchar(255)	
industry	varchar(255)	

**Schedule13\_records:**

id	int(11)	Primary key
filer_id	int(11)	Foreign key to filers
stock_id	int(11)	Foreign key to stocks
form_type	varchar(8)	Will be one of 'SC 13G','SC 13G/A','SC 13D','SC 13D/A'
cusip_number	varchar(15)	
name_of_issuer	varchar(255)	
title_of_class_of_securities	varchar(255)	
event_date	date	
aggregate_percent_ownership	decimal(20,2)	
aggregate_shares	decimal(20,2)	
shared_included_in_report	tinyint	1 if yes, 0 if no. Sometimes an amended filing is sent in that does not include information regarding the funds ownership position.
reason_for_transaction_text	mediumtext	

**Schedule13\_reporting\_people**

id	int(11)	Primary key
schedule13_record_id	int(11)	Foreign key to schedule13_records
name	varchar(255)	
member_of_group_box_a	tinyint	
member_of_group_box_b	tinyint	
source_of_funds	varchar(255)	
question5	tinyint	
citizenship	citizenship	
sole_voting_power	decimal(20,2)	
sole_dispositive_power	decimal(20,2)	
shared_dispositive_power	decimal(20,2)	
aggregate_amount	decimal(20,2)	
question12	tinyint	
question12_footnote	text	
question13	varchar(255)	
question14	varchar(255)	
footnotes	text	

## Appendix 3 API Fields

- filer\_id
- filer\_name
- stock\_id
- stock\_name
- stock\_ticker
- security\_type
- shares\_change
- position\_change\_type
- current\_ranking
- previous\_ranking
- current\_percent\_of\_portfolio
- previous\_percent\_of\_portfolio
- current\_mv
- previous\_mv
- current\_shares
- previous\_shares
- source\_date
- source
- sector
- industry
- percent\_ownership
- filer\_street\_address
- filer\_city
- filer\_state
- filer\_zip\_code

## Frequently asked questions

### **What sector and industry classifications do you use?**

Our stock data provider uses sector/industry identifications based upon the SIC Codes of the companies; however, it is very similar to the GICS. Primarily, they have a sector for Transportation, which GICS does not, and they break down to a single industry level, not multiple industry levels.

### **Are short positions captured?**

Whalewisdom can show only Call/Put options that the fund holds and that are included in the official list of 13F securities at <http://www.sec.gov/divisions/investment/13flists.htm>. Put or Call options written by the fund are not included. So no short options positions are reported or subtracted from a long position. This is a limitation of 13F filings.

### **What does the security type PRN indicate?**

The PRN security type designation indicates the Principal amount on convertible debt securities.

### **Does the data undergo and sort of data cleansing and review process?**

Processing of 13F data is completely automated. However, 200-300 of the most popular filings undergo human review each quarter. Additionally there are numerous sanity checks on data to verify that reported market values and AUM are within reason and that amended filings are reported correctly. WhaleWisdom does not guarantee 100% accuracy of filing data.

### **Why should I pay you instead of developing this in house?**

Beginning in 2013, the SEC changed the format of 13F filings to be XML-based. This makes the process of parsing holdings data much simpler as XML parsing tools are readily available as are developers familiar with XML. However there are still advantages to choosing Whalewisdom provided 13F data.

Though the new XML format has led to a reduction in many filing errors, filers will still occasionally file erroneous filings with common errors such as incorrect rounding, mislabeling

of amended filings (reporting additional holdings instead of restatements) and more. Note that erroneous CUSIP numbers may or may not be corrected.

There is also the issue of CUSIP identifiers that can change over time. Stock mergers, reorganizations, spinoffs and more can lead to the security being issued a new CUSIP. Maintaining the continuity of CUSIP changes over time is important when doing quarter over quarter comparisons.

Prior to 2013 13F filings were much more difficult to parse as no standard format was used for holdings data and the filing itself was a free-form text document. These will be much more time-consuming for a developer to parse and cleanse.