TFN Insider Filing Data

This data documentation was developed to support the TFN Insiders data on WRDS.
It is based on a TFN document 'Insider Filing Data Feed Enhance Spec.doc', September 2003

Overview. The TFN Insider Filing Data Files are designed to capture all insider activity as reported on SEC forms 3, 4, 5, and 144. In addition, TFN adds value by making systematic interpretations on the accuracy of as-reported data and inserting "cleansed" fields for comparison. A cleanse code is included to denote the overall level of confidence in each record. (See field definitions for details.)

Corporate insiders are defined broadly to include those that have "access to non-public, material, insider information" and these insiders are required to file SEC form 3, 4, and 5 when they trade in their companies stock. Many times the actual insider files his or her own forms and sometimes the company's CFO or general counsel or a private attorney files on behalf of the insider. Each insider must sign the forms themselves, no matter who does the actual filing.

Form 3-- Initial statement of beneficial ownership for all officers.
Form 4-- Change in an insider's ownership position. It could be a purchase, sale, option grant, option exercise, gift, or any other transaction that causes a change in ownership position.
Form 5— Annual Statement of Change in Beneficial Ownership. Contains activity for exempt transactions not required on a Form 4. Exempt transactions may include small transactions or small transfers within company plans.
Form 144-- Insider's declaration of their intention to sell restricted stock and is only required for sellers of restricted stock. Insiders have 90 days to sell the specified shares, or submit a new Form 144.

Form 4 is considered the most important insider document and it forms that basis of the main Insiders data set. It has three sections:
- Header contains name, address, phone, and position (i.e. President, VP) of the insider. The business address and phone are typically given and in rare cases, home information is given.
- Table 1 contains conventional stock or *non-derivative* transaction information. Most of the total transactions (purchases, sales, and gifts) fall under Table 1. Table 1 reports the date of the transaction, number of shares bought/sold, and price paid/received. It also tells the number of shares remaining after the trade. Insiders are required to report both Direct and Indirect holdings even if the trade involved only Direct shares and the form tells whether the trade itself was Direct or Indirect.
- Table 2 contains information on *derivative* securities such as options, warrants, and convertible securities. Table 2 includes both Option Grants (granted by the company to the insider) and Option Exercises (an election by the individual insider). Filers must report the type of option involved, number of shares involved, strike price (how much it costs the insider to exercise each option), date the options vest, date the options expire, and holdings for that particular series of options. Because options come in different series (i.e. different characteristics of strike price, vesting dates, and expiration) and insiders only have to reveal a holdings number for that particular series, it is nearly impossible to exactly determine an insider's total option holdings.

Field Definitions

Acquisition/Disposition Flag

An acquisition/disposition indicator should accompany each transaction code reported by the insider. If this field is not provided or is inconsistent with the reported transaction code, the data cleansing process will correct the acquisition/disposition code. Valid codes are A=Acquired; D=Disposed. The as-reported code, including null (or "blanks") codes, is always available in the *Acquisition/Disposition (AR)* field.

Acquisition/Disposition Flag (AR)

This field provides the as-reported acquisition/disposition indicator. See *Acquisition/Disposition Flag* above.

Address 1

This field lists the reported Street Address.

Address 2

This field includes any Suite or Building Number. P.O. Box may also be included, if provided in addition to Street Address.

Amendment Indicator

This field indicates whether a record represents an amendment made to an earlier filing. If the filing represents an amendment to an earlier filing, an "A" will appear in this field. Otherwise, the field will be left blank.

Broker Name

Insiders must provide the name of the executing broker on Form 144; the *Broker Name* field contains the name of the executing broker.

City

This field displays the insider's reported city of residence.

Cleanse Indicator

Thomson's proprietary data cleansing process verifies the accuracy and reasonableness of insider reported figures by reference to external sources. Data (e.g., transaction prices, acquisition/disposition indicators, etc.) that appear erroneous or unreasonable are corrected by substituting information from alternative sources. The Cleanse Indicator indicates Thomson's level of confidence concerning the accuracy of a particular record contained in the database. There are nine cleanse indicators:

	Cleanse Indicator	Meaning
•	R	Data verified through the cleansing process.
•	H	Cleansed with a very high level of confidence.
•	L	One or more data cleansing actions were undertaken but secondary sources were unavailable for complete verification.
•	I	Some data elements were improved (inserted or replaced) in order to make the data usable. In some cases, records with a cleanse indicator of 'I' may contain data that could not be verified or were determined to be outside of a reasonable range.
•	C	A record added to nonderivative table or derivative table in order to correspond with a record on the opposing table.
•	W	Indicates an improperly reported holdings record on the derivative table. This occurs when the insider reports a holdings value in the number of derivatives or number of underlying shares field (and no value was reported for resulting derivatives held).
•	Y	An as-reported holdings value identified by data cleansing.
•	S	No cleansing attempted; security does not meet our collection requirements
•	A	Numerous data elements were missing or invalid; reasonable assumptions could not be made.

Company Name
This field refers to the name of the company (or issuer) at the time of the filing.

Company Number
Internal company number.

Conversion/Exercise Price
The value in this field contains the per unit cost to the insider to convert the derivative security into a nonderivative security (e.g., the exercise or strike price).

Conv/Exercise Price Adjust
The value in this field contains the per unit cost to the insider to convert the derivative security into a nonderivative security adjusted for stock splits.

Country Code
This field displays the insider's reported country of residence.

Create Date

This field represents the creation date of the record.

Cusip Issuer / Issue

These fields display the CUSIP number. The CUSIP number is a unique identifier for issuers and issues of securities and financial instruments. The CUSIP Service Bureau maintains CUSIP numbers.

Cusip Check

The CUSIP Check digit provides a means of mathematically verifying the accuracy of the CUSIP issuer and issue numbers.

DCN

The DCN is a unique number assigned to each document that allows us to track information back to the original source.

Derivative Type

This field contains an abbreviated description of the derivative type exchanged in the transaction.

Exercise Date

This is the earliest date the derivative may be exercised. If the insider provides the exercisable, the data cleansing process performs a validity check. If the as-reported exercise date is in the future, but the reported transaction is an option exercise, the transaction date is substituted for the exercisable date. If the insider fails to provide the exercisable date, *Exercise Date* field is not filled.

Expiration Date

This field contains the expiration date for the derivative position. If the as-reported expiration date precedes the transaction date, the transaction date is substituted for the expiration date. If the insider fails to provide the expiration date, the *Expiration Date* field is not filled.

File Date

This field represents the date the file was created.

Form Type

This field denotes the type of filing the insider filed. Possible insider form types are:

> *Form 3* – Initial statement which identifies holdings of registrant's securities owned by directors, officers and 10% shareholders. A Form 3 must be filed within 10 days after the event.
> *Form 4* – Amendment to Form 3 reporting a sale or acquisition of registrant's securities. A Form 4 must be filed within two business days following the execution date of the trade.
> *Form 5* – Annual section 16 filing filed 45 days after the company's fiscal year end.
> *Form 144* – A form filed as notice of the proposed sale of restricted securities, or securities held by an affiliate of the issuer in reliance on Rule 144 when the amount to be sold during any three-month period exceeds 500 shares or has an aggregate sales price in excess of $10,000.

Industry Code

This field refers to the Industry Code as it relates to the Industry. (See Attachment C for the complete list of industries.)

Last Maintenance Date

The last day that a record was touched.

Market Value of Transaction

This field contains the total market value of the proposed sale. A common mistake made by insiders is to report the market capitalization of the company, rather than the market value of the proposed transaction. The data cleansing process corrects this type of error by comparing the derived price per share with an external pricing source. If this is corrected (or filled in the case of missing data) the as-reported value is always available in the *Market Value of Transaction (AR)* field.

Market Value of Transaction (AR)

This field provides the as-reported Market Value. See *Market Value of Transaction* above.

Nature of the Acquisition

This field contains a description of how the shares were acquired by the insider. Examples include shares acquired through the exercise of stock options or shares acquired by the founder during an initial public offering.

Number of Derivatives

This field denotes the number of derivatives exchanged in the transaction.

Number of Derivatives Adjust

This field denotes the number of derivatives exchanged in the transaction adjusted for splits.

Number of Shares

This field denotes the number of shares exchanged in the transaction.

Number of Shares Adjust

This field denotes the number of shares exchanged in the transaction after adjusted for stock splits.

Option Sell Indicator

This field identifies a sale that is related to the exercise of options. The indicator works at the document level. This field can be 'A' for all, 'P' for partial, 'N' for none or empty.

Owner Full Name

This field refers to the filing insider's complete name in the order of last name, first name, middle name and suffix.

Ownership Type

The values in this field denote the form of the insider's beneficial ownership - i.e., direct ('D') or indirect ('I'). Direct beneficial ownership applies to equity securities held in the insider's name, or in the name of a broker, bank or nominee on behalf of the insider. Indirect ownership occurs when an insider's position creates a reportable pecuniary interest [e.g., securities held in a trust when the insider is a beneficiary (investment partnership) and/or securities held by members of the insider's immediate family sharing the same household]. An insider may transact in both their direct and indirect positions, denoted by an ownership type of 'D/I'.

Person ID

Person ID is our internally assigned unique identifier that allows for consistent and accurate identification of individual insiders. Since Social Security Number is no longer a required field, a system for person identification is critical. The Person ID ensures that an insider is not represented multiple times (e.g., John Ronald Smith, John R. Smith, etc.) within his or her own company. This unique identifier also allows the user to accurately track an individual's transactions over time.

Phone Number

This field displays the insider's phone number, if provided, on the Form 144.

Postal Code

This field displays the insider's reported zip code or foreign postal code.

Proposed Number of Shares

This is the number of shares that the insider intends to sell within 90 days, remembering that he/she may elect to sell only a portion of that total. To ensure the highest level of accuracy this number is subjected to a check to insure the proposed number of shares falls within a reasonable range.

If the proposed number of shares to be sold is not provided by the insider but the market value of the proposed transaction is, we will derive a proposed number of shares to be sold. This number will then be subjected to the reasonableness test. The as-reported number can be found in the field *Proposed Number of Shares (AR)*.

Proposed Number of Shares (AR)

This field provides the as-reported proposed number of shares to be sold. See *Proposed Number of Shares* above.

Proposed Number of Shares Adjust

This field provides the proposed number of shares to be sold adjusted for stock splits

Proposed Sale Date

This field represents the expected sale date. A Form 144 is effective for 90 days from the time it is filed. The date provided is the insider's best estimate of the future sale date. As a practical matter, most insiders file a Form 144 just prior to (or on the same day of) a sale. Since the Form 144 must be filed prior to a sale of restricted stock, it serves as an early warning notification of upcoming sales. We provide both the cleansed and as-reported fields.

Proposed Sale Date (AR)

This field provides the as-reported proposed sale date. See *Proposed Sale Date* above.

Resulting Shares/Derivatives Held

This field represents the insider's ownership position (direct and indirect) in the issuer's securities

Resulting Shares/Derivatives Held Adjust

This field represents the insider's ownership position (direct or indirect) in the issuer's securities at the time of the transaction adjusted for stock splits.

Role Codes 01 - 04
These fields refer to the insider's roles or positions within the company, as reported on the filing. See Attachment A for the complete list of role codes.

Sector Code
This field refers to the Sector Code as it relates to the Sector. (See Attachment B for the complete list of sectors.)

Security ID
Security ID is our internally assigned unique identifier that allows for consistent and accurate identification of securities. It allows the user to link company data, regardless of changes in company name or ticker.

Security Title
This field contains a brief description of the security such as common or preferred.

SEC Receipt Date
This field provides the date that the filing was received by the Securities and Exchange Commission (e.g., the "SEC Stamp Date").

Sequence Number
This field serves as a row count within a document. When used in conjunction with DCN, the user can uniquely identify every record.

Signature Date
This field provides the date that the filing was signed by the insider or by a person authorized to sign on behalf of the insider.

State
This field displays the two-character abbreviation for the insider's reported state of residence. This field applies only for domestic addresses.

Ticker Symbol
This field represents the ticker symbol for the company at which the insider transacted at the time of the transaction. If the company is inactive at the time that the data is run, the ticker field will be blank.

Transaction Code
Transaction codes provided by the insider describe the nature of the underlying transaction. Examples of valid transaction codes include, "P" for open market purchase, "S" for open market sale, "X" for a conversion (e.g., exercise) of a derivative security into a nonderivative security. The list of allowable codes is codified by the Securities and Exchange Commission (see Attachment C).

Data cleansing plays an especially important role in verifying as-reported transaction codes. Insiders frequently report incorrect or erroneous codes, particularly in cases involving more complex transactions, such as those related to options, rights, convertible securities, and phantom stock.

When a code reported by an insider is clearly incorrect, data cleansing assigns a corrected (cleansed) code. (Note: If the transaction code is not provided by the insider, it will not be filled in unless there is clear evidence of the appropriate code). If a transaction code is corrected by the data cleansing process, the as-reported transaction code is still available in the *Transaction Code (AR)* field.

Transaction Code (AR)
This field provides the as-reported transaction code. See *Transaction Code* above.

Transaction Date
Values in the Transaction Date field represent either a transaction date or holdings report date. The Transaction Date field is evaluated for accuracy by reference to records of valid market dates. If Transaction Date is modified by the data cleansing process, the as-reported transaction date is still available in the *Transaction Date (AR)* field.

Transaction Date (AR)
The transaction date as reported by the insider. See *Transaction Date* above.

Transaction Price
This field contains the transaction price. Thomson verifies all reported transaction prices to ensure the accuracy of the information. If the reported price falls outside a reasonable range (by reference to our external pricing source) the data cleansing process substitutes the security's closing price for the reported transaction date. The as-reported transaction price is always available in the *Transaction Price (AR)* field.

Transaction Price (AR)
This field provides the as-reported transaction price. See *Transaction Price* above.

Transaction Price Adjust
This field provides the transaction price after being adjusted for stock splits.

Underlying Market Price
This field contains the per share or unit value of the derivative security

Underlying Market Price Adjust
This field contains the per share or unit value of the derivative security adjusted for stock splits.

Underlying Shares
This field (when applicable) contains the number of (nonderivative) shares underlying a derivative transaction. For example, in the exercise of options, this field contains the number of shares underlying the option exercise.

Underlying Shares (Adjust)
This field (when applicable) contains the number of (nonderivative) shares underlying a derivative transaction. For example, in the exercise of options, this field contains the number of shares underlying the option exercise (*adjusted for stock splits*).

Relationship Code Summary

The relationship codes in the table below should be prioritized in terms of RELATION1 - RELATION4 according to the following hierarchy:

Level 1 (highest): CB, CEO, CO, GC, P
Level 2: AC, AF, CC, CFO, CI, CT, D, DO, EC, FC, GP, H, M, MC, MD, O, OB, OD, OP, OS, OT, OX, S, SC, TR, VC
Level 3: AV, C, EVP, OE, GM, LP, SVP, T, VP
Level 4: AI, B, BC, BT, CP, DS, F, FO, IA, R, SH, UT, VT, X

Classification	Code	Description
Directors	**CB**	Chairman of the Board
	D	Director
	DO	Director and Beneficial Owner of more than 10% of a Class of Security
	H	Officer, Director and Beneficial Owner
	OD	Officer and Director
	VC	Vice Chairman
Committees	**AC**	Member of the Advisory Committee
	CC	Member of the Compensation Committee
	EC	Member of the Executive Committee
	FC	Member of the Finance Committee
	MC	Member of Committee or Advisory Board
	SC	Member of the Science/Technology Committee
Officers	**AV**	Assistant Vice President
	CEO	Chief Executive Officer
	CFO	Chief Financial Officer
	CI	Chief Investment Officer
	CO	Chief Operating Officer
	CT	Chief Technology Officer
	EVP	Executive Vice President
	O	Officer
	OB	Officer and Beneficial Owner of more than 10% of a Class of Security
	OP	Officer of Parent Company
	OS	Officer of Subsidiary Company
	OT	Officer and Treasurer
	OX	Divisional Officer
	P	President
	S	Secretary
	SVP	Senior Vice President
	VP	Vice President

Classification	Code	Description
Affiliates	**AF**	Affiliated Person
	AI	Affiliate of Investment Advisor
	GC	General Counsel
	IA	Investment Advisor
Beneficial Owners	**B**	Beneficial Owner of more than 10% of a Class of Security
	BC	Beneficial Owner as Custodian
	BT	Beneficial Owner as Trustee
Other	**C**	Controller
	CP	Controlling Person
	DS	Indirect Shareholder
	F	Founder
	FO	Former
	GM	General Manager
	GP	General Partner
	LP	Limited Partner
	M	Managing Partner
	MD	Managing Director
	OE	Other Executive
	R	Retired
	SH	Shareholder
	T	Trustee
	TR	Treasurer
	UT	Unknown
	VT	Voting Trustee
	X	Deceased

Security Title Summary

Code	Description	Code	Description
ADR	American Depository Receipts	ORD A	Ordinary Shares, Series A
BEN	Beneficial Shares	ORD B	Ordinary Shares, Series B
BOND	Bond	ORD C	Ordinary Shares, Series C
CALL	Call Option	ORD D	Ordinary Shares, Series D
CLLR	Collar or Similar Security Title	ORD E	Ordinary Shares, Series E
COM	Common Stock	ORD F	Ordinary Shares, Series F
COM A	Common Stock, Class A	ORD G	Ordinary Shares, Series G
COM B	Common Stock, Class B	ORD H	Ordinary Shares, Series H
COM C	Common Stock, Class C	ORD I	Ordinary Shares, Series I
COM D	Common Stock, Class D	ORD J	Ordinary Shares, Series J
COM E	Common Stock, Class E	ORD K	Ordinary Shares, Series K
COM F	Common Stock, Class F	ORD L	Ordinary Shares, Series L
COM G	Common Stock, Class G	ORD M	Ordinary Shares, Series M
COM H	Common Stock, Class H	ORD N	Ordinary Shares, Series N
COM I	Common Stock, Class I	ORD O	Ordinary Shares, Series O
COM J	Common Stock, Class J	ORD P	Ordinary Shares, Series P
COM K	Common Stock, Class K	ORD Q	Ordinary Shares, Series Q
COM L	Common Stock, Class L	ORD R	Ordinary Shares, Series R
COM M	Common Stock, Class M	ORD S	Ordinary Shares, Series S
COM N	Common Stock, Class N	ORD T	Ordinary Shares, Series T
COM O	Common Stock, Class O	ORD U	Ordinary Shares, Series U
COM P	Common Stock, Class P	ORD V	Ordinary Shares, Series V
COM Q	Common Stock, Class Q	ORD W	Ordinary Shares, Series W
COM R	Common Stock, Class R	ORD X	Ordinary Shares, Series X
COM S	Common Stock, Class S	ORD Y	Ordinary Shares, Series Y
COM T	Common Stock, Class T	ORD Z	Ordinary Shares, Series Z
COM U	Common Stock, Class U	PAIR	Paired Shares
COM V	Common Stock, Class V	PART	Partnership or Partnership Interest
COM W	Common Stock, Class W	PERF	Performance Shares
COM X	Common Stock, Class X	PFD	Preferred Stock
COM Y	Common Stock, Class Y	PFD A	Preferred Stock Series A
COM Z	Common Stock, Class Z	PFD B	Preferred Stock Series B
COMNV	Common Stock, Non-Voting	PFD C	Preferred Stock Series C
CTF	Certificate	PFD D	Preferred Stock Series D
CVD	Convertible Debentures	PFD E	Preferred Stock Series E
CVP	Convertible Preferred	PFD F	Preferred Stock Series F
CVS	Convertible Securities	PFD G	Preferred Stock Series G
DEFR	Deferred Security, Award, or Compensation	PFD H	Preferred Stock Series H
DIREO	Non-Employee Director Stock Option	PFD I	Preferred Stock Series I
DIRO	Director's Stock Options	PFD J	Preferred Stock Series J
EMPO	Employee Stock Option	PFD K	Preferred Stock Series K
EQSWP	Equity Swap	PFD L	Preferred Stock Series L
EQUIV	Common Stock Equivalents	PFD M	Preferred Stock Series M
EXFND	Exchange Fund or Similar Security Title	PFD N	Preferred Stock Series N
FWD	Forward Sale	PFD O	Preferred Stock Series O
ISO	Incentive Stock Option	PFD P	Preferred Stock Series P
NONQ	Non-Qualified Stock Option	PFD Q	Preferred Stock Series Q
NTS	Notes (Convertible or Otherwise)	PFD R	Preferred Stock Series R
OPTNS	Options	PFD S	Preferred Stock Series S
ORD	Ordinary Shares	PFD T	Preferred Stock Series T
PFD U	Preferred Stock Series U		
PFD V	Preferred Stock Series V		
PFD W	Preferred Stock Series W		

PFD X	Preferred Stock Series X
PFD Y	Preferred Stock Series Y
PFD Z	Preferred Stock Series Z
PFDDU	Preferred Depositary Units
PHNTM	Phantom Stock
PUT	Put Option
RCPT	Receipt
RGHTS	Rights
RSTK	Restricted Stock
SAR	Stock Appreciation Right
SBI	Shares of Beneficial Interest
SH	Shares
UKN	Unknown
UTS	Units
UTS A	Units, Series A
UTS B	Units, Series B
UTS C	Units, Series C
UTS D	Units, Series D
UTS E	Units, Series E
UTS F	Units, Series F
UTS G	Units, Series G
UTS H	Units, Series H
UTS I	Units, Series I
UTS J	Units, Series J
UTS K	Units, Series K
UTS L	Units, Series L
UTS M	Units, Series M
UTS N	Units, Series N
UTS O	Units, Series O
UTS P	Units, Series P
UTS Q	Units, Series Q
UTS R	Units, Series R
UTS S	Units, Series S
UTS T	Units, Series T
UTS U	Units, Series U
UTS V	Units, Series V
UTS W	Units, Series W
UTS X	Units, Series X
UTS Y	Units, Series Y
UTS Z	Units, Series Z
UTSLP	Units of Limited Partnership
WT	Warrants

Transaction Code and Acquisition/Disposition Indicator Definitions

Transaction Code Summary

General Transaction Codes

P   Open market or private purchase of non-derivative or derivative security

S   Open market or private sale of non-derivative or derivative security

V   Transaction voluntarily reported earlier than required
    Note this code does not appear on Form 5

Employee Benefit Plan Transaction Codes

A   Grant or award transaction pursuant to Rule 16b-3(c)

M   Exercise of in-the-money or at-the-money derivative security acquired pursuant to Rule 16b-3
    plan

B   Participant-directed transaction in ongoing acquisition plan pursuant to Rule 16b-3(d)(2)
    (except for intra-plan transfers specified in Code I) (**no longer in use as of 8-96)

N   Participant-directed transactions pursuant to Rule 16b-3(d)(1) (**no longer in use as of 8-96)

F   Payment of option exercise price or tax liability by delivering or withholding securities
    incident to exercise of a derivative security issued in accordance with Rule 16b-3

I   Discretionary transaction in accordance with Rule 16b-3(F) resulting in an acquisition or
    disposition of issuer securities

T   Acquisition or disposition transaction under an employee benefit plan other than pursuant to
    Rule 16b-3 (**no longer in use as of 8-96)

Derivative Securities Codes

E   Expiration of short derivative position

H   Expiration (or cancellation) of long derivative position

C   Conversion of derivative security

O   Exercise of out-of-the-money derivative security

X   Exercise of in-the-money or at-the-money derivative security

Other Section 16(b) Exempt Transactions and Small Acquisition Codes (except for employee benefit plan codes above)

G   Bona fide gift

R   Acquisition pursuant to reinvestment of dividends or interest (DRIPS) (**no longer in use as of 8-96)

W   Acquisition or disposition by will or laws of descent or distribution

L   Small acquisition under Rule 16a-6

Z   Deposit into or withdrawal from voting trust

Other Transaction Codes

J   Other acquisition or disposition (describe transaction)

Q   Transfer pursuant to a qualified domestic relations order (**no longer in use as of 8-96)

U   Disposition pursuant to a tender of shares in a change of control transaction

New Transaction Codes (as of 8-96)

D   Disposition to the issuer of issuer equity securities pursuant to Rule 16b-3(e)

K   Transaction in equity swap or instrument with similar characteristics

Value Added Transaction Codes

6   Transaction code reported as an M or C and as a disposition of nonderivative securities. This combination is invalid and data cleansing cannot determine with any confidence which of the elements of the transaction was reported incorrectly.

7   Disposition of exercised securities. Disposition may be an open market sale or return of securities to the issuer, the exact nature cannot be determined.

8   A holdings record (without an associated transaction record) was reported on Form 4 or 5.

9   Transaction code cannot be determined from the reported transaction code (i.e., there are two or more valid characters reported, or at least one invalid character, reported in the transaction code field).

Unidentifiable Historic Transaction Codes (1986 – 1995)

3   From Form 3

4   From Form 4

Acquisition/Disposition Code Summary

A   Acquisition of a derivative or nonderivative security

D   Disposition of a derivative or nonderivative security

9   Acquisition/disposition code missing or invalid and could not be determined from the transaction code. (Note that both A and D are valid acquisition/disposition codes for certain transaction codes.)

Cleanse Indicator Summary

Cleanse indicator	Meaning	Assigned when:
R	Data verified through cleansing process	Record passed all data cleansing checks for reasonableness.
H	Cleansed, with a very high level of confidence	All data cleansing updates were made with high confidence.
L	Cleansed	One or more data cleansing actions were undertaken but secondary sources were unavailable for complete verification.
I	Improved	Some data elements were improved (inserted or replaced) in order to make the data usable. In some cases, records with a cleanse indicator of 'I' may contain data that could not be verified or were determined to be outside of a reasonable range.
C	Corresponding record added	A record added to nonderivative table or derivative table in order to correspond with a record on the opposing table.
W	Mis-reported holdings record	Identifies an improperly reported holdings record on the derivative table. This occurs when the insider reports a holdings value in the number of derivatives or number of underlying shares field (and no value was reported for resulting derivatives held).
Y	Informational	An as-reported holdings value identified by data cleansing.
S	Security not maintained, no cleansing attempted	Security does not meet our collection requirements
A	Attempted cleansing, data appears unreasonable/inconsistent	Numerous data elements were missing or invalid; reasonable assumptions could not be made.

Attachment E
Sector Classifications

Sector	Sector Name
00	Not Classified
01	Finance
02	Healthcare
03	Consumer Non Durable
04	Consumer Services
05	Consumer Durables
06	Energy
07	Transportation
08	Technology
09	Basic Industries
10	Capital Goods
11	Public Utilities
99	Miscellaneous
XX	Not Classified

Attachment F

Industry Classifications

Sector	Industry	Industry Name	Sector	Industry	Industry Name
01	01	Finance & Loan	06	05	Undesignated Energy
01	02	Financial Services	06	07	Gas
01	03	Savings And Loans	06	08	Alternative Energy
01	04	Banking	06	42	Eafe Energy Sources
01	05	Insurance	06	44	Eafe Energy Equipment
01	06	Investments	07	01	Airlines
01	07	Leasing	07	02	Railroads
01	09	Undesignated Finance	07	03	Trucking
01	10	Multi-Industry Finance	07	05	Maritime
01	30	Eafe Banking	07	06	Multi-Ind Transport
01	35	Eafe Financial Services	07	62	Undesignated Transport
01	48	Eafe Insurance	07	99	Eafe Tra Multi-Industry
01	64	Eafe Real Estate	08	01	Computer Mfrs
02	01	Drugs	08	03	Electronics
02	02	Hospital Supplies	08	04	Software & Edp Services
02	03	Hospitals	08	07	Other Computers
02	04	Biotechnology	08	08	Semiconductors/Component
02	05	Medical Supplies	08	09	Photo-Optical Equipment
02	06	Services To Medical Prof	08	10	Electronic Syst/Devices
02	07	Home Health Care	08	11	Office/Comm Equip
02	09	Undesignated Health	08	12	Undesignated Technology
02	45	Eafe Health Care	08	54	Eafe Data Processing
02	99	Eafe Hea Multi-Industry	08	56	Eafe Electronic Corp
03	01	Clothing	08	99	Eafe Tec-Multi Industry
03	03	Cosmetics	09	01	Building & Related
03	04	Food Processors	09	02	Chemicals
03	05	Beverages	09	03	Containers
03	06	Home Products	09	04	Metal Fabricators & Dist
03	07	Leisure Time	09	06	Forest Products
03	09	Tobacco	09	08	Steel
03	12	Undesignated Conr Non Du	09	09	Textiles
03	40	Eafe Beverages & Tobacco	09	10	Nonferrous Base Metals
03	50	Eafe Food & Household	09	11	Precious Metals
03	51	Eafe Recreation	09	12	Multi-Ind Basic
04	01	Communications	09	57	Eafe Chemicals
04	02	Leisure	09	59	Eafe Metals NonFer
04	03	Retailing - Foods	09	60	Eafe Metals Steel
04	04	Retailing - Goods	09	73	Eafe Gold Mining
04	05	Industrial Services	09	99	Eafe Bas Multi Industry
04	07	Undesignated Conr Svc	10	01	Defense

04	33	Eafe Broadcast & Pub	10	03	Electrical
04	41	Eafe Bus & Pub Service	10	04	Machinery
04	46	Eafe Leisure & Tourism	10	05	Shipbuilding
04	51	Eafe Merchandising	10	06	Truck Mfg
04	98	Eafe Intl Trading	10	07	Building Materials
05	01	Automotive Mfg	10	08	Office Products
05	02	Auto Part Mfg	10	10	Multi-Ind Cap Good
05	03	Home Building	10	11	Undesignated Capital
05	04	Home Furnishings	10	74	Eafe Building Materials
05	05	Leisure Products	10	77	Eafe Electrical & Elect
05	06	Recreational Vehicles	10	78	Eafe Industrial Comp
05	07	Rubber	10	79	Eafe Machinery & Eng
05	08	Tools And Hardware	11	01	Electrical Utilities
05	13	Undesignated Conr Dur	11	02	Gas Utilities
05	31	Eafe Appliances	11	03	Telephone Utilities
05	36	Eafe Automobiles	11	05	Water Utilities
06	01	Oil	11	80	Eafe Utilities
06	02	Coal	11	81	Eafe Telecommunications
			99	00	Unclassified

Appendix Data Feed Specifications

TFN Insider data is delivered in four files:

Header File.   The header file consists of information included in the header on Form types 3, 4, 5, and 144. The header information can be linked to the transactional files through DCN. The file also captures insider filings with header information only, typical of the Form 3.
Period Covered: January 1986 – present

Table One File. The Table One file contains all Table 1 transaction and holdings information filed on Forms 3, 4, and 5. This file has several value-added fields including a cleanse indicator that identifies whether the data were cleansed using external data sources and an indicator of the degree of confidence that we have in each data record. (See Attachment D for Cleanse Indicator meanings)
Period Covered: January 1986 – present

Table Two File. The Table Two file contains all Table 2 transaction and holdings information filed on Forms 3, 4, and 5. The data in this file includes open market derivative transactions as well as information on the award, exercise, and expiration of stock options. Period Covered: January 1996 – present.

Form 144 File. The Proposed Sale file is derived from Form 144 filings. This data includes the expected date of sale, the number of securities to be sold, the estimated market value of the proposed sales, and the name of the executing broker.
Period Covered: June 1996 – present

Average Returns File. The returns file contains the information relating to how a stock has historically performed following an insider's transactions. The file includes average 3-month and 6-month buy and sell returns as well as the number of historic buy and sell decisions for each individual insider. Period Covered: January 1986 – present

Company File. The company information file provides company specific identifiers including security ID, ticker, company name, sector, and industry. Security ID is the link back to the insider transactions file and proposed sales file. Period Covered: June 1986 – present

Amendment Concordance File. The amendment concordance file links an amended filing to its original filing by way of DCN. This prevents double counting by allowing users to see which original filing is being replaced. The amendment concordance file is a full refresh every day. Please note: not all amended filings are included in this file, only those that meet our concordance criteria. Period Covered: October 2002 – present

Header File

Field	Field Description	Data Type	Max Width	Notes
1	File Date	char	8	20011002
2	Create Date	char	8	20011002
3	DCN	char	10	Document Control Number
4	Form Type	varchar	7	
5	Person ID	int	14	
6	Owner Full Name	varchar	60	
7	Address 1	char	40	
8	Address 2	varchar	40	
9	City	char	50	
10	State Code	char	2	
11	Postal Code	char	10	
12	Country Code	char	3	
13	Phone Number	char	18	
14	Company Name	varchar	60	
15	Security ID	decimal	11	
16	Ticker Symbol	char	6	
17	Cusip – Issuer	char	6	
18	Cusip – Issue	char	2	
19	Cusip – Check Digit	char	1	
20	Role Code 1	varchar	3	
21	Role Code 2	varchar	3	
22	Role Code 3	varchar	3	
23	Role Code 4	varchar	3	
24	SEC Receipt Date	char	8	20011002
25	Signature Date	char	8	20011002
26	Last Maintenance Date	char	8	20011002

Table One File

Field	Field Name	Data Type	Width	Notes
1	File Date	char	8	20011002
2	Create Date	char	8	20011002
3	DCN	char	10	Document Control Number
4	Sequence Number	smallint	3	
5	Form Type	char	7	
6	Person ID	int	14	
7	Owner Full Name	varchar	60	
8	Security ID	decimal	11	
9	Ticker Symbol	char	6	
10	Cusip - Issuer	char	6	
11	Cusip - Issue	char	2	
12	Cusip - Check Digit	char	1	
13	Company Name	varchar	60	
14	Role Code 01	char	3	
15	Role Code 02	char	3	
16	Role Code 03	char	3	
17	Role Code 04	char	3	
18	Transaction Code	char	2	
19	Acquisition/Disposition Flag	char	1	
20	Transaction Date	char	8	20011002
21	Transaction Price	money	20	
22	Ownership Type	char	1	
23	Number of Shares	decimal	14	
24	Resulting Shares Held	decimal	16	
25	Amendment Indicator	char	1	A = amended record
26	SEC Receipt Date	char	8	20011002
27	Signature Date	char	8	20011002
28	Last Maintenance Date	char	8	20011002
29	Cleanse Indicator	char	1	
30	Transaction Code (AR)	char	2	As-reported
31	Acquisition/Disposition Flag (AR)	char	1	As-reported
32	Transaction Price (AR)	money	20	As-reported
33	Transaction Date (AR)	char	8	As-reported
34	Option Sell Indicator	char	1	A, P, N, or null
35	Security Title	char	5	
36	Number of Shares Adjust	decimal	14	
37	Resulting Shares Held Adjust	decimal	16	
38	Transaction Price Adjust	money	20	
39	Date Field	char	8	To be added in near future

Table Two File

Field	Field Name	Data Type	Width	Notes
1	File Date	char	8	20011002
2	Create Date	char	8	20011002
3	DCN	char	10	Document Control Number
4	Sequence Number	smallint	3	
5	Form Type	char	7	
6	Person ID	int	14	
7	Owner Full Name	varchar	60	
8	Security ID	decimal	11	
9	Ticker Symbol	char	6	
10	Cusip - Issuer	char	6	
11	Cusip - Issue	char	2	
12	Cusip - Check Digit	char	1	
13	Company Name	varchar	60	
14	Role Code 01	char	3	
15	Role Code 02	char	3	
16	Role Code 03	char	3	
17	Role Code 04	char	3	
18	Transaction Code	char	2	
19	Acquisition/Disposition Flag	char	1	
20	Transaction Date	char	8	20011002
21	Derivative Type	char	5	
22	Exercise Date	char	8	
23	Expiration Date	char	8	
24	Number of Derivatives	decimal	14	
25	Underlying Security Title	char	5	
26	Underlying Shares	decimal	14	
27	Conversion/Exercise Price	money	20	
28	Underlying Market Price	money	20	
29	Resulting Derivatives Held	decimal	16	
30	Ownership Type	char	1	
31	Amendment Indicator	char	1	A = amended record
32	SEC Receipt Date	char	8	20011002
33	Signature Date	char	8	20011002
34	Last Maintenance Date	char	8	20011002
35	Cleanse Indicator	char	1	
36	Transaction Code (AR)	char	2	As-reported
37	Acq/Disposition Flag (AR)	char	1	As-reported
38	Transaction Date (AR)	char	8	20011002, As-reported
39	Number of Derivatives Adjust	decimal	14	
40	Underlying Shares Adjust	decimal	14	
41	Conv/Exercise Price Adjust	money	20	

42	Underlying Market Price Adjust	money	20	
43	Resulting Derivs Held Adjust	decimal	16	
44	Date field	char	8	To be added in near future

Form 144 File

Field	Field Description	Data Type	Width	Notes
1	File Date	char	8	20011002
2	Create Date	char	8	20011002
3	DCN	char	10	
4	Sequence Number	smallint	3	
5	Person ID	int	14	
6	Owner Full Name	varchar	60	
7	Security ID	decimal	11	
8	Ticker Symbol	char	6	
9	Cusip – Issuer	char	6	
10	Cusip – Issue	char	2	
11	Cusip – Check Digit	char	1	
12	Company Name	varchar	60	
13	Role Code 01	char	3	
14	Role Code 02	char	3	
15	Role Code 03	char	3	
16	Role Code 04	char	3	
17	Broker Name	varchar	60	
18	Proposed Number of Shares	decimal	16	
19	Market Value of Transaction	money	20	
20	Proposed Sale Date	datetime	8	20011002
21	Nature of Acquisition	varchar	50	
22	Amendment Indicator	char	1	A = amended record
23	SEC Receipt Date	char	8	20011002
24	Signature Date	char	8	20011002
25	Last Maintenance Date	char	8	20011002
26	Cleanse Indicator	char	1	
27	Market Value of Transaction (AR)	money	20	As-reported
28	Proposed Number of Shares (AR)	decimal	16	As reported
29	Proposed Sale Date (AR)	char	8	20011002, As-reported
30	Proposed Number of Shares Adjust	decimal	16	

Individual Returns File

Field	Field Name	Type	Width	Notes
1	Person Id	int	N/A	
2	Security Id	dec	(11,0)	
3	Average 3 Month Return Buys	dec	(13,4)	Average 3 month buy return
4	Average 3 Month Return Sells	dec	(13,4)	Average 3 month sell return
5	Average 6 Month Return Buys	dec	(13,4)	Average 6 month buy return
6	Average 6 Month Return Sells	dec	(13,4)	Average 6 month sell day
7	Buy Count	int	N/A	Individual's number of historic buy decisions
8	Sell Count	int	N/A	Individual's number of historic sell decisions

Company File

Field	Field Description	Data Type	Width	Notes
1	Security id	decimal	11	
2	Company Number	char	10	
3	Ticker Symbol	char	6	
4	Company Name	varchar	60	
5	Sector Code	char	2	
6	Industry Code	char	2	
7	Cusip Issuer	char	6	
8	Cusip Issue	char	2	
9	Cusip Check	char	1	

Amendment Concordance File

Field	Field Description	Data Type	Width	Notes
1	amendment dcn	char	10	
2	link status	char	1	A = active
3	effective date	char	8	20011002
4	original dcn	char	10	
5	last maintenance date	char	8	20011002
6	last operator id	char	8	
7	create date	char	8	20011002
8	dml flag	char	1	