Investor Transactions Feed

TipRanks' Investor Transaction feed provides non-PII visibility into the actions performed by retail investors in over 700,000 portfolios on over 12,000 assets, for systematic trading algorithms. The dataset offers 7 years of historical data.

Overview

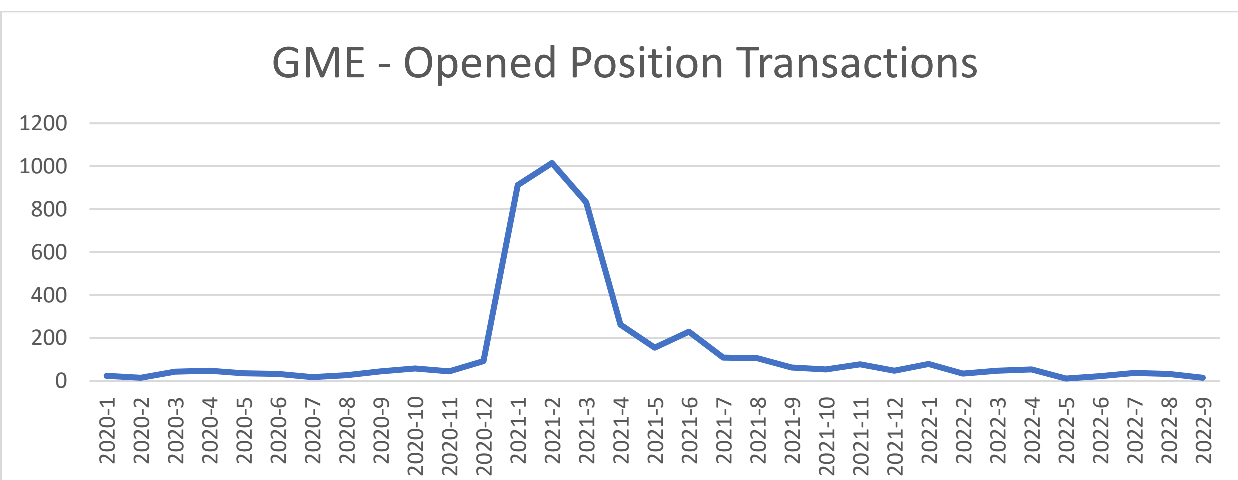
TipRanks is a fintech company that analyzes big financial data to create powerful investment research and tools for generating trade ideas. These tools are available directly through our B2C subscription-based platform (www.tipranks.com) and are also available for Enterprise Clients to license and integrate into their on-line platforms or mobile applications. Over 30 million retail investors currently access TipRanks' tools, either directly or through our many Enterprise clients' platforms.

One of the most popular tools on our B2C website is the Smart Portfolio. This is a market leading portfolio analytics tracking system with an excess of 700,000 portfolios. Retail investors signed into this tool can track their portfolios, get timely market insights, compare their own personal performance to other investors on the platform, receive notifications on earnings, dividends, important news items along with detailed portfolio analysis insights which include asset allocation, geo allocation, sector distribution and more.

TipRanks' Investor Transaction feed provides non-PII visibility into the actions performed by retail investors in over 700,000 portfolios on over 12,000 assets, for systematic trading algorithms.

Usage Example

The chart below indicates the number of Open Position transactions of GameStop performed by Smart Portfolio users during the GME hype.



Coverage & History

Smart Portfolio was launched in Q4 2016, and historical data is available since January 1st, 2017. In May 2022 we released an updated version of the Smart Portfolio and many of the users were switched over to the newer version. This then introduced many changes requested by users such as the ability to enter individual transactions, fractional shares, support additional markets, and several other enhancements. The Investor Transaction Feed dataset combines the transactions from both versions and indicates the Smart Portfolio versions.

The investor transactions are recorded 24/7 and uploaded to the hourly file. For US stocks, the transaction distribution is as follows:

Timing	Transactions
Pre-Market	30%
Open Market	44%
After Hours	26%

TipRanks' Investor Transaction feed is a unique and fully comprehensive data set of retail investors transactions captured from within the Smart Portfolio. It's a unique feed that combines individual investor transactions from multiple brokerage platforms. The data provided in this transaction feed is not available anywhere else and has now been formatted to facilitate alpha generation through systematic algorithms.

Data Dictionary

This data feed is available via files uploaded to FTP on an hourly basis. Each transaction contains the following data fields:

- **ExecutionTimeStamp** – this is the timestamp in which the transaction has been recorded by our system. You can assume the transaction would have been available via our hourly FTP file at the end of the hour. So a transaction recorded at 16:43:10 would have been available for download at 17:00:00.
- **EffectiveDate** – this is the official record date of the transaction. In V1, it is always the date component of ExecutionTimeStamp. In V2, if the transaction was entered after market close on date X, the record date would be date X+1.
- **UserReportedDate** – this is always empty for V1. In V2, users can feed in a historical date for the transaction and, if they do, it will be available in this column.
- **Ticker, FIGI, SecurityName** – these are all identifiers of the security on which the transaction was executed.

- **PortfolioID** – this is a unique ID of the portfolio. Note that portfolios migrated from V1 to V2 **do not retain** the same PortfolioID.
- **UserID** – this is a unique ID of the user. A user can manage more than one portfolio. Portfolios migrated from V1 to V2 **do retain** the same UserID.
- **Action** – can be one of 6 options:
  - Watchlist-Add – the user has added this to the portfolio's watchlist
  - Opened Position – the user reported opening a position with X shares
  - Added Shares – the user increased the number of shares in an existing position
  - Reduced Shares – the user decreased the number of shares in an existing position
  - Closed Position – the user liquidated the position (sold all shares)
  - Watchlist-Remove – the user removed this security from the portfolio's watchlist
- **PrevNumOfShares** – the number of shares the user had prior to the transaction
- **SharesTraded** – the number of shares the user traded in this transaction
- **NewNumOfShares** – the number of shares the user had after the transaction was completed
- **PortfolioCreationDate** – the date in which the portfolio was first created.
- **OperationID** – an internal ID of the transaction. This can help you keep track on which transactions were already consumed / processed when you're pulling this data.
- **SPVersion** – can be V1 or V2 (starting June 2022).
- **UserSignupPlatform** – on which platform the user initially signed up, can be one of the following values:
  - TR Desktop – registered on the TipRanks website from desktop
  - TR iPhone – registered via our iPhone app
  - TR Android – registered via our Android app
  - Platform2 – registered on a different platform – a major financial website that integrated Smart Portfolio as their portfolio tracking software
- **Country** – the country from which the user originally signed up to TipRanks when available.
- **UserSignupDate** – the date on which the user originally signed up to TipRanks.
- **UserType** – the user subscription level on TipRanks – Basic / Premium or Ultimate. Note that a single user can have different plans at different times based on when their subscription expires or is renewed.
- **AggSplitFactor** – in V1 all values are unadjusted, so the SplitFactor is always 1. In V2, we perform split adjustment on the transactions, and the SplitFactor is the factor by which the share number columns (PrevNumOfShares, SharesTraded, NewNumOfShares) were adjusted.
- **PriorTransactionNumber** – the number of transactions that were recorded for the user before the current one.
- **PriorDistinctTradingDays** – the number of distinct days on which transactions were recorded for the user before this date. This provides an indication on whether this is a first time update of the portfolio or whether this user routinely updates their holdings.