

Package: SEC13Flist (via r-universe)

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Title Functions to Work with Official List of SEC Section 13(f)
Securities and Security Identifiers

Version 1.0.1

Description Extract official list of SEC Section 13(f) securities in data processing friendly format. Extracted data could be used for analysis or export in required format using existing export functionality (in CSV, database connections, or other required format). Official list of SEC Section 13(f) securities published quarterly on SEC website <https://www.sec.gov/divisions/investment/13flists.htm> in PDF format (500+ pages) and used in mandatory quarterly reporting for financial firms. Also provides function to validate Committee on Uniform Securities Identification Procedures numbers for any security including numbers provided in SEC official list.

Imports pdftools, tidyr, Rcpp

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Encoding UTF-8

Roxygen list(markdown = TRUE)

RoxygenNote 7.3.2

URL <https://github.com/yanlesin/SEC13Flist>

BugReports <https://github.com/yanlesin/SEC13Flist/issues>

LinkingTo Rcpp

Suggests testthat (>= 2.1.0)

Depends R (>= 4.1)

Repository <https://yanlesin.r-universe.dev>

RemoteUrl <https://github.com/yanlesin/SEC13Flist>

RemoteRef v1.0.1

RemoteSha 6f667403be0941662223439585329175761584fe

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fullCusip	<i>Return valid 9-character CUSIP identifier (with checksum digit) from 8-character CUSIP identifier (without checksum digit)</i>
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Description

This function returns full CUSIP code by adding calculated checksum digit to 8-character CUSIP identifier. If supplied CUSIP identifier is not 8 characters, function returns "0"

Usage

```
fullCusip(s)
```

Arguments

s eight-character string with CUSIP identifier

Value

String value with full 9-character CUSIP identifier, or "0" if supplied input is not 8-character CUSIP string

Examples

```
library(SEC13Flist)
fullCusip("B38564109") #returns zero - supplied code is not 8-character CUSIP identifier
fullCusip("B3856410") #valid CUSIP returned example
```

isCusip	<i>Check validity of CUSIP identifier</i>
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Description

This function check validity of CUSIP code by comparing calculated checksum digit based on first 8 characters of CUSIP code with 9th character of CUSIP code - checksum digit

Usage

```
isCusip(s)
```

Arguments

s nine-character string with CUSIP code to validate

Value

Logical value indicating validity of CUSIP number: TRUE if CUSIP number is valid, FALSE if CUSIP number is invalid

Examples

```
library(SEC13Flist)
isCusip("B38564109") #invalid CUSIP example
isCusip("B38564108") #valid CUSIP example
```

isIsin	<i>Check validity of ISIN identifier</i>
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Description

This function check validity of ISIN code by comparing calculated checksum digit based on first 11 characters of CUSIP code with 12th character of CUSIP code - checksum digit

Usage

```
isIsin(isin)
```

Arguments

isin twelve-character string with ISIN code to validate

Value

Logical value indicating validity of ISIN number: TRUE if ISIN number is valid, FALSE if ISIN number is invalid

Examples

```
library(SEC13Flist)
isIsin("US0378331009") #invalid ISIN example
isIsin("US0378331005") #valid ISIN example
```

isSedol	<i>Check validity of SEDOL identifier</i>
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Description

This function check validity of SEDOL code by comparing calculated checksum digit based on first 6 characters of SEDOL code with 7th character of SEDOL code - checksum digit

Usage

```
isSedol(s)
```

Arguments

s seven-character string with SEDOL code to validate

Value

Logical value indicating validity of SEDOL number: TRUE if SEDOL number is valid, FALSE if SEDOL number is invalid

Examples

```
library(SEC13Flist)
isSedol("2046252") #invalid SEDOL example
isSedol("2046251") #valid SEDOL example
```

SEC_13F_list	<i>Official List of Section 13(f) Securities</i>
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Description

This function downloads, specified by Year and Quarter (starting from year 2004, quarter 1), official list of Section 13(f) securities from SEC website <https://www.sec.gov/divisions/investment/13flists.htm>, parses it and returns a data frame. If no parameters provided, function determines year and quarter based on Current List section of SEC website <https://www.sec.gov/divisions/investment/13flists.htm>

Usage

```
SEC_13F_list(YEAR_, QUARTER_, show_progress = FALSE)
```

Arguments

YEAR_	Numeric, Year for the SEC List
QUARTER_	Numeric, Quarter for the SEC List
show_progress	Logical, Option is not active in this build! Show progress during list parsing, default value show_progress = FALSE

Value

A data frame that contains official list of Section 13(f) securities with the following columns:

- CUSIP: character - CUSIP number of the security included in the official list
- HAS_LISTED_OPTION: character - An asterisk indicates that security having a listed option and each option is individually listed with its own CUSIP number immediately below the name of the security having the option
- ISSUER_NAME: character - Issuer name
- ISSUER_DESCRIPTION: character - Issuer description
- STATUS: character - "ADDED" (The security has become a Section 13(f) security) or "DELETED" (The security ceases to be a 13(f) security since the date of the last list)
- YEAR: integer - Year of the official list
- QUARTER: integer - Quarter of the official list

Examples

```
## Not run: library(SEC13Flist)
SEC_13F_list_2018_Q3 <- SEC_13F_list(2018,3) #Parse list for Q3 2018 without progress indicator
SEC_13F_list_2018_Q3_ <- SEC_13F_list(2018,3,TRUE) #Parse list with progress indicator
SEC_13F_list_current <- SEC_13F_list() #Parse current list from SEC.gov

## End(Not run)
```

SEC_13F_list_local *Official List of Section 13(f) Securities from local file*

Description

This function parses file with official list of Section 13(f) securities downloaded from SEC website <https://www.sec.gov/divisions/investment/13flists.htm>, and returns a data frame. Year and quarter of the list determined based on name of the file.

Usage

```
SEC_13F_list_local(path_to_13f_file)
```

Arguments

path_to_13f_file
character string, path to local file

Value

A data frame that contains official list of Section 13(f) securities with the following columns:

- CUSIP: character - CUSIP number of the security included in the official list
- HAS_LISTED_OPTION: character - An asterisk indicates that security having a listed option and each option is individually listed with its own CUSIP number immediately below the name of the security having the option
- ISSUER_NAME: character - Issuer name
- ISSUER_DESCRIPTION: character - Issuer description
- STATUS: character - "ADDED" (The security has become a Section 13(f) security) or "DELETED" (The security ceases to be a 13(f) security since the date of the last list)
- YEAR: integer - Year of the official list
- QUARTER: integer - Quarter of the official list

Examples

```
## Not run:  
library(SEC13Flist)  
SEC_13F_list_2018_Q4 <- SEC_13F_list_local("/Users/user_name/Downloads/13flist2020q4.pdf")  
#Parse list from "Downloads" folder  
  
## End(Not run)
```

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