

Treasury and Trade Solutions



Advisory | Insights | Solutions

Citibank® Online Investments Money Market Funds

Treasury Workstation Files and CitiConnect for Files

For Institutional Investors Only



Money Market Funds | TWS Integration

Clients will receive one set of 3 separate files: daily EOD balances and transactions as well as money market fund details

Account Balances

- Client Name
- Account Number
- Account Name
- As Of Date
- Fund CUSIP or ISIN
- Fund Name
- NAV
- EOD Balance
- Currency
- Unique Position ID
- Dividend Option
- Daily Accrual Amount
- MTD Accrual Amount
- Daily Dividend Factor
- Account Opening Date
- Account Closing Date

Transactions

- Account Number
- Fund CUSIP or ISIN
- Unique Transaction ID
- Transaction Date
- Transaction Type
- Amount
- Settlement Date
- Number of Shares
- Product Type
- NAV
- Order Date

MMF details

- Fund Name
- Fund CUSIP or ISIN
- Daily Factor
- 1 Day Yield
- 7 Day Current Yield
- Weighted Avg Maturity
- AUM
- 30 Day Current Yield
- 365 Day Yield
- 360 Day Yield
- 7 Day Effective Yield
- NAV
- Fund Family
- Fund Manager
- Inception Year
- Moody's
- S&P
- Fitch
- NAIC Rated
- Redeem Cut Off Time
- Purchase Cut Off Time
- Net Expense Ratio
- Ticker
- Currency
- As Of Date
- Fund Type

Technical details: All Files

The first line of all files will contain field names. This line can be ignored.

File specifications

- All files are in character-separated format
- The delimiter between fields is a pipe (“|”)
- The data types and definitions used in all files is outlined below

Data Type	Definition
char	fixed-length character data. Max Length indicates that the character length of field.
datetime	yyyy-mm-dd hh:mm:ss.nnn. Time data can be truncated or “00:00:00” if not applicable
decimal [(p,s)]	p (precision), s (scale)
p (precision)	the maximum total number of decimal digits that can be stored, both to the left and to the right of the decimal point. The precision must be a value from 1 through the maximum precision of 38. The default precision is 18
s (scale)	the maximum number of decimal digits that can be stored to the right of the decimal point. Scale must be a value from 0 through <i>p</i>
Int	integer: (whole number) data from -2^{31} ($-2,147,483,648$) through $2^{31}-1$ ($2,147,483,647$)
smallint	integer data from -2^{15} ($-32,768$) through $2^{15} - 1$ ($32,767$). Storage size is 2 bytes
varchar	variable-length character data. Max Length indicates that the maximum character length of field

Technical details: Accounts File

Field #	Data Field	Data Type	Max Length
1	Not used	int	--
2	Client Name	varchar	128
3	Account Number	varchar	50
4	Account Name (first line)	varchar	80
5	Account Name (second line)	varchar	80
6	Account Name (third line)	varchar	80
7	Account Name (fourth line)	varchar	80
8	Not used	varchar	150
9	Not used	varchar	150
10	Not used	varchar	150
11	Not used	varchar	150
12	Not used	varchar	50
13	Account Opening Date	datetime	--
14	Account Closing Date	datetime	--
15	Dividend Option	varchar	100
16	Not used	int	--
17	Not used	int	--
18	Currency	varchar	3

Field #	Data Field	Data Type	Max Length
19	Fund Account Type	varchar	50
20	Unique Position ID	int	--
21	Fund CUSIP or ISIN	varchar	50
22	Fund Name	varchar	1000
23	EOD Balance	decimal	(15,2)
24	As Of Date	datetime	--
25	Pending Balance	decimal	(15,2)
26	Redeemable Balance	decimal	(15,2)
27	Not used	datetime	--
28	Not used	decimal	(18,4)
29	Not used	decimal	(15,2)
30	NAV	decimal	(15,9)
31	Not used	decimal	(18,2)
32	Daily Accrual Amount	decimal	(15,2)
33	MTD Accrual Amount	decimal	(15,2)
34	Daily Dividend Factor	decimal	(15,14)
35	Not used	varchar	200

Notes:

1. Additional Account Name fields 4 – 7 are populated as needed
2. Dividend Option (field 15) will be populated with either C (Cash) or R (Reinvest)
3. Fund Account Type (field 19) will always be populated with “Money Market Fund”
4. EOD Balance (field 23) will always be the same as Pending Balance (field 25) and Redeemable Balance (field 26)

Technical details: Transactions File

Field #	Data Field	Data Type	Max Length
1	Account Number	varchar	50
2	Not used	int	--
3	Fund CUSIP or ISIN	varchar	50
4	Unique Transaction ID	int	--
5	Transaction Date	datetime	--
6	Transaction Type	varchar	250
7	Amount	decimal	(17,2)
8	Not used	varchar	1
9	Not used	int	--
10	Settlement Date	date	--
11	Not used	date	--
12	Number of Shares	decimal	(25,9)
13	Product Type	varchar	50
14	Not used	date	--
15	NAV	decimal	(15,9)
16	Order Date	datetime	--
17	Not used	decimal	(17,4)
18	Not used	decimal	(17,3)
19	Not used	decimal	(17,4)

Notes:

1. The most common values for Transaction Type (field 6) are listed on the subsequent slide. A full list is available upon request
2. Product Type (field 13) will always be "Money Market Fund"

Money Market Funds | Transactions

Most common values: Transaction Type¹

Offshore Transaction Types	Definition	Additional commentary
PURCHASE TA_PRICED	Purchase (completed)	
PURCHASE TA_SETTLED		
PURCHASE TA_DELETED		A purchase trade was placed in error and manually deleted prior to execution at the fund
PURCHASE TA_REJECTED	Purchase (not completed)	A purchase trade was rejected by the fund
REDEMPTION TA_PRICED	Redemption (completed)	
REDEMPTION TA_SETTLED		
REDEMPTION TA_DELETED		A redemption trade was rejected by the fund
DIVIDEND CASH TA_PRICED	Dividend paid	
DIVIDEND CASH TA_SETTLED		
DIVIDEND CASH TA_REVERSED	Dividend cash payout reversed	A cash dividend payout has been reversed (potentially due to a fund's rate being repriced). A different DIVIDEND CASH transaction type will also appear on that day.
DIVIDEND CLOSEOUT TA_PRICED	Dividend paid	
DIVIDEND CLOSEOUT TA_SETTLED		Dividend associated with a mid-month full redemption
DIVIDEND CLOSEOUT TA_DELETED		Dividend was not paid when a mid-month full redemption is processed manually
DIVIDEND REINVEST TA_PRICED	Dividend reinvested	
DIVIDEND REINVEST TA_SETTLED		
DIVIDEND REINVEST - REVERSAL TA_REVERSED	Dividend reinvestment reversed	A dividend reinvestment has been reversed (potentially due to a fund's rate being repriced). A different DIVIDEND REINVEST transaction type will also appear on that day.
Fee	Fee deducted from redemption amount	

Onshore Transaction Types	Definition	Additional commentary
SHARES PURCHASED BY WIRE TA_PRICED	Purchase (completed)	
SHARES PURCHASED BY WIRE TA_SETTLED		
SHARES PURCHASED BY WIRE TA_DELETED		A purchase trade was rejected by the fund
SAME DAY WIRE REDEMPTION TA_PRICED	Redemption (completed)	
SAME DAY WIRE REDEMPTION TA_SETTLED		
SHARES REDEEMED TA_SETTLED		
SAME DAY WIRE REDEMPTION TA_DELETED	Redemption (not completed)	A redemption trade was rejected by the fund
CANCEL WIRE REDEMPTION TA_SETTLED	Redemption canceled	Redemption canceled in order to rebook (for example, if NAV for fund was miscalculated by fund)
DAILY ACCRUAL DECREASE TA_REJECTED	Intermediate processing status related to mid-month all shares redemptions	
INCOME DIV CASH TA_SETTLED	Dividend paid at month-end	
INCOME DIVIDEND CASH TA_SETTLED		
INCOME REINVEST TA_SETTLED	Dividend reinvested at month-end	
DECREASE DIVIDEND PAYMENT TA_SETTLED	Dividend payment decreased	
DIVIDEND WITHHOLDING TA_SETTLED	Dividend payment at month-end decreased due to withholding	
DECREASE DIVIDEND W/H TA_SETTLED	Dividend payment at mid-month decreased due to withholding	
INCREASE DIVIDEND PAYMENT TA_SETTLED	Dividend payment increased	
INCREASE SHORT TERM CAP GN TA_SETTLED	Short-term capital gain paid	
CAP GAIN CASH TA_SETTLED	Capital Gain paid	
CAP GAIN REIN TA_SETTLED	Capital Gain reinvested	

¹ Transaction Type values listed in the first column are consistent with values that also appear on the Transaction History Report.

Technical details: MMF Information

Field #	Data Field	Data Type	Max Length
1	Not used	int	
2	Fund Name	varchar	100
3	Fund CUSIP or ISIN	varchar	50
4	Daily Factor	decimal	15,14
5	1 Day Yield	decimal	6,2
6	7 Day Current Yield	decimal	6,2
7	Weighted Avg Maturity	smallint	
8	AUM	decimal	13,2
9	30 Day Current Yield	decimal	6,2
10	365 Day Yield	decimal	6,2
11	360 Day Yield	decimal	6,2
12	7 Day Effective Yield	decimal	6,2
13	NAV	decimal	15,9
14	Fund Family	varchar	100
15	Fund Manager	varchar	35
16	Inception Year	varchar	4
17	Moody's	varchar	10
18	S&P	varchar	5
19	Fitch	varchar	10
20	NAIC Rated	char	1
21	Redeem Cut Off Time	datetime	
22	Purchase Cut Off Time	datetime	
23	Net Expense Ratio	decimal	5,4
24	Ticker	varchar	7
25	Currency	varchar	3
26	As Of Date	char	10
27	Fund Type	varchar	50

Notes:

1. Redeem and Purchase Cut Off Time (fields 21 and 22) are the hard cut off times set by the fund
2. Examples of Fund Type (field 27) are: CNAV, FNAV, LVNAV, etc.
3. As Of Date format is mm/dd/ccyy

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