

Weekly Data Survey Specification Document

Updated 04-25-2017

This specification provides information needed to create files of data for the Investment Company Institute's Weekly Survey, and how to electronically deliver such files to ICI for tabulation. The following sections are included in this document:

- I. ICI Contact Information
- II. Survey Objective
- III. When to Report Data
- IV. How to Deliver Data
- V. File Format
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I. ICI Contact Information

If you require additional help in creating the weekly data file, or if you have questions regarding the process of supplying survey data electronically, you may call or e-mail ICI at any time.

E-mail messages may be sent to the surveymaster@ici.org. Or you may contact:

Paul Camarata
Director - Electronic Data Collection
(202) 326-5952
e-mail: paul@ici.org

II. Survey Objective

The Institute's Weekly Survey of funds provides a regular measure of the size of the mutual fund industry. Each Thursday, ICI collects Total Net Assets (TNA) and Net Asset Values (NAV) as of the close of business for the previous day, for all share classes. In addition the collection includes data on any distributions that may have occurred during the last five business days. For the Weekly ETF Survey, ICI collects TNA and Shares Outstanding. The results from the data collection are distributed to the Federal Reserve Board, press, members and the public.

III. When to Report Data

ICI asks that data providers supply information on each of their funds as soon as possible following close of business Wednesday afternoon or first thing Thursday morning.

It is crucial that data for Money Market funds be submitted to ICI prior to 12:00pm EST on Thursday.

If you are unable to deliver a single data file containing information for all of your funds (both Long Term and Money Market Funds) please deliver two data feeds to the Institute. The first feed, containing data for Money Market funds, must be sent prior to 12:00pm on Thursday. The second file, containing the subsequent Long Term fund data should be sent prior to close of business Friday.

IV. How to Deliver Data

Flat File Creation

Generate a pipe (|) delimited ASCII text file according to the appropriate file format found in Section V of this document.

SFTP Access

The preferred method for uploading (or sending) data to the ICI is via the Internet's Secure File Transfer Protocol (or SFTP). To access the ICI's SFTP server (located at icisftp.ici.org), you must provide your ICI User ID and Password. The ICI SFTP server does not accept anonymous SFTP transmissions. If you do not have an ID and Password, or you are not sure what it is, feel free to contact Paul Camarata in the ICI's Information Systems Department (202-326-5952 or e-mail: paul@ici.org) for assistance.

Encryption

Because the data you are transferring can be considered confidential, you may wish to encrypt, or scramble, the data file so it becomes unusable to a non-authorized recipient. The ICI currently makes use of PGP encryption software for electronic data submissions. You may wish to refer to PGP's website located at <http://www.pgpi.org> for a complete description of their product.

If you do wish to encrypt your data the ICI will provide you with the necessary PGP public encryption keys. As always, if you have any questions or problems, please contact the ICI for personal assistance.

File Transfer

When transferring your data file to the ICI's SFTP server, you will be automatically logged into your company's own unique directory. This process is based on your SFTP server User ID. The name of your directory will be a 5-digit number that represents your company's ICI Complex Number. This simplifies your process of sending data in that you won't have to worry about changing your remote directory once you are connected to the ICI's SFTP host.

V. File Format

Table 1: Version 4 (Money Market Funds, Long Term Funds, and ETF Funds)

	Field Label	Length Not to Exceed	Type of Variable	Delimiter Used
1	Version Number (set to 4)	1	Numeric	(Pipe Symbol)
2	Fund Identifier (FNO, FUNDID, CUSIP)	6 - for FNO 6 - for FUNDID 9 - for CUSIPS	Numeric - for FNO or FUNDID String - for CUSIPS	
3	Fund Name	40	String	
4	Class ID Number (if using FNO) or Null Field (if using FUNDID, CUSIP)	2	Number	
5	Class Name	20	String	
6	Survey Date - MM/DD/YYYY	10	Number	
7	Total Net Assets	10	Number (in 000's)	
8	Net Assets Value	8	Float (0000.0000)	
9	Ex-Distribution Date	10	Date (mm/dd/yyyy)	
10	Total Capital Gain (per/share value)	8	Float (00.0000)	
11	Long-Term Capital Gain (per/share value)	8	Float (00.0000)	
12	Short-Term Capital Gain (per/share value)	8	Float (00.0000)	
13	Cash Dividend (per share value)	8	Float (00.0000)	
14	Preparer Name	20	String	
15	Phone	13	String (222)222-2222	
16	Date Prepared	10	Date (mm/dd/yyyy)	DOS End of Line Character (^M)

Table 2: Version 5 (ETF Funds ONLY)

	Field Label	Length Not to Exceed	Type of Variable	Delimiter Used
1	Version Number (set to 5)	1	Numeric	(Pipe Symbol)
2	Fund Identifier (FUNDID, or CUSIP)	6 - for FUNDID 9 - for CUSIPS	Numeric - for FUNDID String - for CUSIPS	
3	ETF Name	40	String	
4	Survey Date - MM/DD/YYYY	10	Number	
5	Total Net Assets	10	Number (in 000's)	
6	Shares Outstanding	20	Number	
7	Preparer Name	20	String	
8	Phone	13	String (222)222-2222	
9	Date Prepared	10	Date (mm/dd/yyyy)	DOS End of Line Character (^M)

Notes on the file format shown on the previous page:

- (a) All fields should be formatted without commas, single or double quotes, or dollar signs.
- (b) TNA should be reported in thousands of dollars.
- (c) NAV should be reported out to 4 decimals for any floating funds.
- (d) Currently, the version number should be set a numeric value of "4". If you are creating a file with data for ETF funds only (*refer to Table 2*), then the version number should be set to "5".
- (e) For a complete mapping of your company's funds with ICI Fund ID numbers; or, ICI Fund Numbers and Class ID Numbers, please contact Paul Camarata in the ICI's Information Systems Department (202-326-5952 or e-mail: paul@ici.org) for assistance.
- (f) If possible, ICI recommends using CUSIP values to uniquely identify funds.

If CUSIP identifiers are used, the CUSIP number will appear in the second field, and the Class ID Number (*field #4*) should be left blank, or null.

In addition, an uppercase "C" should be used in the naming convention of the file (*refer to the "Naming Convention" section for details*).

If all of the funds in your company do not have CUSIP numbers, ICI recommends that you use the ICI Fund ID Number to uniquely identify each fund.

- (g) To report data for a new fund, or a fund that ICI does not yet know about, assign the fund an ICI Fund Number **with a negative value**. The Class ID Number for the new fund should be set to "0". If you are using CUSIP numbers to identify your funds, simply use the new fund's CUSIP number.
- (h) For distributions, fields 9 -13 (*refer to Table 1*) are populated if there was a distribution paid during the reporting week, otherwise those fields will remain blank.

The following example illustrates how a line from a weekly data file may appear using ICI Fund ID, ICI Fund Number/Class ID, and CUSIP identifiers. Please note that in the example the line wraps and appears as two lines. In your data file, it will be one continuous line.

Fund ID Based:

```
4|12345|XYZ Fund||Class A|4/12/2017|9999|19.99000|4/12/2017|  
0.90000|0.60000|0.12100|0.04500|||4/13/2017
```

Fund Number Based:

```
4|12345|XYZ Fund|1|Class A|4/12/2017|9999|19.99000|4/12/2017|  
0.90000|0.60000|0.12100|0.04500|||4/13/2017
```

CUSIP Based:

```
4|C12345678|XYZ Fund||Class A|4/12/2017|9999|19.99000|4/12/2017|  
0.90000|0.60000|0.12100|0.04500|||4/13/2017
```

VI. File Naming Convention

The data file that is sent to ICI should have the following naming convention:

For Money Market Funds, Long Term Funds, and ETF Funds:

Wxxxxmm.Cdd - for files containing records identified by CUSIPS

Wxxxxmm.Sdd - for files containing records identified by ICI Fund ID numbers.

Wxxxxmm.Fdd - for files containing records identified by ICI FNO/Class ID.

For Files with ONLY ETF Funds:

WExxxxxmm.Cdd - for files containing records identified by CUSIPS

WExxxxxmm.Sdd - for files containing records identified by ICI Fund ID numbers.

WExxxxxmm.Fdd - for files containing records identified by ICI FNO/Class ID.

Where:

"W" is a fixed character indicating the data represents Weekly Survey data.

"E" is a fixed character indicating a file with Weekly ETF data only.

"xxxxx" is your 5-digit complex number, zero filled if necessary (*provided by ICI*).

"mm" is the corresponding month, zero filled if necessary.

"F" is a fixed character indicating an ICI Fund Number/Class ID based format.

"S" is a fixed character indicating an ICI Fund ID based format.

"C" is a fixed character indicating a CUSIP based format.

"dd" is the corresponding 2-digit day, zero filled if necessary.

For example:

A file named **W1234504.F25** contains weekly ICI Fund Number/Class ID based data as of COB Wednesday, April 25th, delivered to ICI on April 26th.

A file named **W1234504.C25** contains weekly CUSIP based data as of COB Wednesday, April 25th, delivered to ICI on April 26th.

A file named **W1234504.S25** contains weekly ICI Fund ID based data as of COB Wednesday, April 25th, delivered to ICI on April 26th.

VII. Business Rules and Validation Requirements

The following validation rules were put in place to help ensure that the data submitted is consistent and meaningful. Records that fail these checks are flagged at ICI and you may receive a call about the data reported.

- (1) Data appearing in the Total Net Assets field must be greater than “0” and less than or equal to 999,999,999. *Assets must be rounded to the nearest thousand (000’s).*
- (2) Data appearing in the Net Asset Value field must be greater than or equal to “0” and less than 10,000. The Net Asset Value should be reported out 4 decimal places for any floating funds.
- (3) Data appearing in any of the Value of Distribution fields (fields 13-15 or 21-23) must be between 0 and \$1000, reported on a per/share basis.
- (4) The value in the Total Capital Gains Field must be the sum of the Long and Short-Term Capital Gain fields.
- (5) Data appearing in the Shares Outstanding field must be greater than “0” and is the unrounded figure.