11.2 End-of-Day MMI Balances for Paying Agents (EODMMI): Function User's Guide

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Table of Contents

1. Objectives of This Chapter

The objectives of this chapter are to:
- Give information about the End of Day MMI Balances for Paying Agents (EODMMI) function
- Describe the required formats for the corresponding records

2. EODMMI Function Overview

A Paying Agent that is a DTC Participant can use the EODMMI Function to receive DTC End of Day Money Market Instrument Issue/Payment Balance information.

Use of EODMMI enables the Paying Agent to receive a file of machine-readable records identifying transactions involving MMI CUSIPs that affected its Issue/Payment Balances at DTC. For each such CUSIP, a series of daily transaction activity records and start/end of day balancing records are provided.

The information received via EODMMI can be used to automate the verification of a Paying Agent's balances for each Money Market Instrument.

2.1 Availability of EODMMI

EODMMI is normally available from approximately 1:00 am to 4:30 pm (Eastern Time) for previous day's balances.

3.   EODMMI Record Information

EODMMI is available via CCF and CCF-II.

•   Users requesting EODMMI via CCF receive a file containing a CCF Header record followed by all the EODMMI data records.

•   Users requesting EODMMI via CCF-II receive a file containing CCF-II Header and Trailer records separated by all the EODMMI data records.

This chapter describes the CCF Header record, CCF-II Header and Trailer records, and the four types of EODMMI data records.

3.1 CCF Header Record

When HEADER =YES is specified as a CCFDTFDB parameter, the first record on the function file is a header record. The header record contains information about the creation of the file. The CCF Header Record format is shown below.

Note: NDM users executing NDMDTF01 and RJE 3770 users executing RJESDTF2 receive the CCF Header record described below.

CCF Header Record Format

Position	Length	Format	Field Name	Field Description	
1	6	Character	Data Type Requested	EODMMI	
7	6	Character	Data Type Created	EODMMI	
13	8	Character	Creation Date	*mm/dd/yy*	date of data
21	8	Character	Load Data	*mm/dd/yy*	DTC data load date
29	8	Character	Load Time	*hh:mm:ss*	DTC data load time
37	2	Binary	Record Size	Size of each data record	
39	4	Binary	Block Count	Number of data blocks input to CCFDTFDB	
43	4	Binary	Record Count	Number of data records	
47	???	Character	Filler	DTC use only; do not use	

3.2 CCF-II Header and Trailer Record

The format of each CCF-II Header and Trailer record is described below. Note that the Header and Trailer records are identical except for the first and last field of each record.

CCF-II Header and Trailer Record Format

Position	Length	Format	Field Name	Field Description
1	3	Character	Record type	HDR or TLR
4	4	Character	Signon ID	SIGNON ID
8	6	Character	Data type requested	EODMMI
14	6	Character	Data type created	EODMMI
20	8	Character	Creation date	*mm/dd/yy* data creation date
28	8	Character	Load date	*mm/dd/yy* data load date
36	8	Character	Load time	*hh:mm:ss* data load time
44	4	Numeric	Record length	Record length of data requested
48	8	Numeric	Record count	Number of data records in file
56	4	Numeric	Segments per data type	Number of 80-byte records per data type requested
60	15	Character	Filler	DTC use only; do not use
75	6	Numeric	Sequence number	Numbering sequence, used as a data integrity check HDR 000000 TLR 999999

3.3   EODMMI Data Records

The remaining records on file are EODMMI data records. For each CUSIP, there are four types of records available.

Type 1 **The CUSIP Summary Record** displays the issue quantity, payment quantity, and payment obligation summary balances together with the activity debit and credit totals for the report date being displayed (see page 6).

Type 2 **The Issue Quantity Detail Records** are used for any issue activity occurring on the report date (see page 10).

Type 3 **The Payment Quantity Detail Records** are used for any payment quantity detail occurring on the report date and affecting the agent's payment obligation balance (see page 14).

Type 4 **The Payment Obligation Detail Records** display payment obligation detail items, together with changes to the rate, actual payment date, or target payment date that may impact the payment obligation balance (see page 18).

3.3.a   EODMMI CUSIP Summary Record

The MMI CUSIP Summary Record contains the issue, payment, and obligation opening and closing balances, together with debit and credit detail summary of activity for the report date being displayed. The first 26 positions of each MMI CUSIP Summary Record carry a Transaction Header. The format of the MMI CUSIP SUMMARY record appears below.

EODMMI CUSIP Summary Record Format (Part 1 of 4)

Position	Length	Format	Field Name	Field Description
Positions 1 through 26: Transaction Header				
1	1	Character	Feedback Indicator	* (asterisk) to indicate an output message in the new format
2	1	Character	Production/Test Indicator	P to indicate a production system message
3	6	Character	Record Type	EODMMI
9	2	Character	Record Suffix	01
11	2	Numeric	Version Number	01
13	6	Character	User Reference Number	6 spaces
19	8	Numeric	Addressee ID	8-digit identifier of paying agent of the Participant

EODMMI CUSIP Summary Record Format (Part 2 of 4)

Position	Length	Format	Field Name	Field Description
27	2	Character	MMI TYPE	MMI product abbreviation:

	BA	Bankers' Acceptance
	BS	Bank Notes, Short Term
	BM	Bank Notes, Medium Term
	CD	Institutional Cert. of Deposit
	CP	Corporate Commercial Paper
	CV	Corporate Variable Rate Demand Obligations in CP Mode
	DN	Discount Notes
	ME*	Medium Term Notes (including Medium Term Bank & Deposit Notes)
	MN	Medium Term Notes
	DP	Deposit Notes
	MU†	Muni Commercial Paper (including Tax Exempt and Taxable)
	MC	Muni Commercial Paper Tax Exempt
	MT	Muni Commercial Paper Taxable
	MY‡	Muni Var-Rate Demand Obligations in CP mode including Tax Exempt and Taxable

(continued)

27 MMI TYPE (continued)

MV	Muni Var-Rate Demand Obligations in CP mode including Tax Exempt
MX	Muni Var-Rate Demand Obligations in CP mode– Taxable
PC	Preferred Stock in CP-like Mode

* **ME** includes **MN, BM** and **DP**
† **MU** includes **MC** and **MT**
‡ **MY** includes **MV** and **MX**

EODMMI CUSIP Summary Record Format (Part 3 of 4)

Position	Length	Format	Field Name	Field Description
29	8	Numeric	Report Date	*ccyymmdd* reporting date of the MMI detail
37	2	Character	Filler	DTC use only; do not use
39	9	Character	CUSIP	9-character issue identifier
48	20	Character	CUSIP-DESC	The issue's security description
68	1	Character	Filler	DTC use only; do not use
69	1	Character	Record Type	1 CUSIP Summary Detail Record
70	8	Numeric	Actual Date	*ccyymmdd* actual date that this MMI will pay/redeem/ mature
78	8	Numeric	Target Date	*ccyymmdd* target date that this MMI will pay/redeem/ mature
86	3	Character	Record Payment Type	Activity payment type: MAT maturity REO reorganization PIP periodic income payment PPP periodic principal payment
89	13	Numeric signed	Opening Issue Quantity	S9(13) the paying agent's opening balance for issue in his Maturity Obligation (MO) account at the start of the day
102	13	Numeric	Total Issue Quantity Debits	The total issue quantity debited to the agent's MO account today
115	13	Numeric	Total Issue Quantity Credits	The total issue quantity credited to the agent's MO account today

EODMMI CUSIP Summary Record Format (Part 4 of 4)

Position	Length	Format	Field Name	Field Description
128	13	Numeric Signed	Closing Issue Quantity	S9(13) closing balance for this issue in paying agent's Maturity Obligation (MO) account at the end of the day
141	13	Numeric Signed	Opening Payment Quantity	S9(13) opening quantity on which payment is based.
154	13	Numeric	Total Payment Quantity Debits	Total payment debit activity in the paying agent's account today
167	13	Numeric	Total Payment Quantity Credits	Total payment credit activity in the paying agent's account today
180	13	Numeric, Signed	Closing Payment Quantity	S9(13) closing quantity on which payment is based
193	14	Numeric, Signed	Opening Payment Obligation	S9(12)V99 opening Payment Obligation for this issue at start of day
207	14	Numeric, Signed	Closing Payment Obligation	S9(12)V99 closing Payment Obligation for this issue at end of day

11.2 END-OF-DAY MMI BALANCES

Page 9

JULY 1997

3.3.b EODMMI CUSIP Issue Quantity Detail Record

The MMI CUSIP Issue Quantity Detail Record contains the individual detail record for any activity occurring on the report date being displayed that affects the agent's issue quantity balance. The format of the MMI CUSIP ISSUE DETAIL record appears below.

MMI CUSIP Issue Quantity Detail Record Format (Part 1 of 4)

Position	Length	Format	Field Name	Field Description
			Positions 1 through 26: Transaction Header	
1	1	Character	Feedback Indicator	* (asterisk) to indicate an output message in the new format
2	1	Character	Test/Production Indicator	P to indicate a Production system message
3	6	Character	Record Type	EODMMI
9	2	Character	Record Suffix	01
11	2	Numeric	Version Number	01 data format version
13	6	Character	User Reference Number	Spaces
19	8	Numeric	Addressee ID	Participant's paying agent number

MMI CUSIP Issue Quantity Detail Record Format (Part 2 of 4)

Position	Length	Format	Field Name	Field Description
27	2	Character	MMI TYPE	MMI product abbreviation:

BA	Bankers' Acceptance
BS	Short Term Bank Notes
BM	Bank Note, Medium Term
CD	Institutional Certificate of Deposit
CP	Corporate Commercial Paper
CV	Corporate Variable-Rate Demand Obligations in CP Mode
DN	Discount Notes
ME*	Medium Term Notes (including Medium Term Bank & Deposit Notes)
MN	Medium Term Notes
DP	Deposit Notes
MU†	Muni Commercial Paper (including Tax-Exempt and Taxable)
MC	Muni Commercial Paper Tax Exempt
MT	Muni Commercial Paper Taxable
MY‡	Muni Var-Rate Demand Obligations in CP mode including Tax Exempt and Taxable

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MMI CUSIP Issue Quantity Detail Record Format (Part 3 of 4)

Position	Length	Format	Field Name	Field Description	
27 MMI TYPE (continued)				**MV**	Muni Var-Rate Demand Obligations in CP mode including Tax Exempt
				MX	Muni Var-Rate Demand Obligations in CP mode– Taxable
				PC	Preferred Stock in CP-Like Mode
				*	**ME** includes **MN, BM,** and **DP**
				†	**MU** includes **MC** and **MT**
				‡	**MY** includes **MV** and **MX**
29	8	Numeric	Report Date	*ccyymmdd*	reporting date of the MMI detail
37	2	Character	Filler	DTC use only; do not use	
39	9	Character	CUSIP	9-character issue identifier	
48	20	Character	CUSIP-DESC	Security description of the issue	
68	1	Character	Filler	DTC use only; do not use	
69	1	Character	Record Type	2	CUSIP Issue Quantity Detail Record
70	3	Numeric	Transaction Activity Type	Activity type associated with this transaction; valid values:	
				007	PA Swing
				008	Security Swing
				022	Withdrawal/Exit
				038	Issuance Deposit
				110	Call without Interest
				120	Call with Interest

MMI CUSIP Issue Quantity Detail Record Format (Part 4 of 4)

Position	Length	Format	Field Name	Field Description
73	8	Numeric	Issuing Agent Number	For activity type 038–see previous field: 8-digit TC participant identifier of the Issuing Agent for Issuance Deposits For other activity types: 0 (zero)
81	13	Numeric	Issue Quantity Debits	Quantity for this MMI issue debited to the paying agent's MO account for this transaction
94	13	Numeric	Issued Quantity Credits	Quantity for this MMI issue credited to the paying agent's MO account for this transaction
107	114	Character	Filler	DTC use only; do not use

3.3.c   EODMMI CUSIP Payment Quantity Detail Record

The MMI CUSIP Payment Quantity Detail Record contains the individual detail record for any activity occurring on the report date being displayed that affects the agent's payment quantity balance. The format of the MMI CUSIP PAYMENT Quantity DETAIL record appears below.

MMI CUSIP Payment Quantity Detail Record Format (1 of 4)

Position	Length	Format	Field Name	Field Description
		Positions 1 through 26: Transaction Header		
1	1	Character	Feedback Indicator	* (asterisk) output message in the new format.
2	1	Character	Production/Test Indicator	P production system message.
3	6	Character	Record Type	EODMMI
9	2	Character	Record Suffix	01
11	2	Numeric	Version Number	01 data format version
13	6	Character	User Reference Number	Spaces
19	8	Numeric	Addressee ID	Participant's paying agent number

MMI CUSIP Payment Quantity Detail Record Format (2 of 4)

Position	Length	Format	Field Name	Field Description
27	2	Character	MMI TYPE	MMI product abbreviation:

BA	Bankers' Acceptance
BS	Bank Notes, Short Term
BM	Bank Notes, Medium Term
CD	Institutional Certificate of Deposit
CP	Corporate Commercial Paper
CV	Corporate Variable Rate Demand Obligations in CP Mode
DN	Discount Notes
ME*	Medium Term Notes (including Medium Term Bank & Deposit Notes)
MN	Medium Term Notes
DP	Deposit Notes
MU†	Muni Commercial Paper (including Tax Exempt and Taxable)
MC	Muni Commercial Paper Tax Exempt
MT	Muni Commercial Paper Taxable
MY‡	Muni Var-Rate Demand Obligations in CP mode including Tax Exempt and Taxable

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MMI CUSIP Payment Quantity Detail Record Format (3 of 4)

Position	Length	Format	Field Name	Field Description
27 MMI TYPE (continued)				**MV** Muni Var-Rate Demand Obligations in CP mode including Tax Exempt and Taxable
				MX Muni Var-Rate Demand Obligations in CP mode– Taxable
				PC Preferred Stock in CP-like Mode
				* **ME** includes **MN, BM** and **DP**
				† **MU** includes **MC** and **MT**
				‡ **MY** includes **MV** and **MX**
29	8	Numeric	Report Date	*ccyymmdd* reporting date of the MMI detail
37	2	Character	Filler	DTC use only; do not use
39	9	Character	CUSIP	9-character issue Identifier
48	20	Character	CUSIP-DESC	The issue's security description
68	1	Character	Filler	DTC use only; do not use
69	1	Character	Record Type	3 to indicate a CUSIP Payment Quantity Detail Record
70	8	Numeric	Actual Date	*ccyymmdd* actual date that this MMI will pay/redeem/ mature
78	8	Numeric	Targeted Date	*ccyymmdd* target date that this MMI will pay/redeem/ mature
86	3	Character	Record Payment Type	Activity payment type: MAT maturity REO reorganization PIP periodic income payment PPP periodic principal payment

MMI CUSIP Payment Quantity Detail Record Format (4 of 4)

Position	Length	Format	Field Name	Field Description
89	3	Numeric	Transaction Activity Type	The activity type associated with this transaction: 007 PA Swing 008 Security Swing 022 Withdrawal/Exit 028 Payment Made 060 Payment Made 061 Payment Made 038 Issuance Deposit
92	13	Numeric	Payment Quantity Debits	The quantity for this MMI issue debited to the paying agent's account affecting the payment obligation
105	13	Numeric	Payment Quantity Credits	The quantity for this MMI issue credited to the paying agent's account affecting the payment obligation
118	103	Character	Filler	DTC use only; do not use

3.3.d EODMMI CUSIP Payment Obligation Detail Record

The MMI CUSIP Payment Obligation Detail Record contains individual transactions that affect the payment obligation balance. The detail record may also reflect changes to the actual payment date, target payment date, or rate that may effect the payment obligation balance. If there are no payment detail activity transactions or rate, actual payment date or target payment date changes there will not be any Type 4 records for this report date. The format for the MMI CUSIP OBLIGATION DETAIL record appears below.

MMI CUSIP Payment Obligation Detail Record Format (Part 1 of 4)

Position	Length	Format	Field Name	Field Description
Positions 1 through 26: Transaction Header				
1	1	Character	Feedback Indicator	* (asterisk) output message in the new format
2	1	Character	Production/Test Indicator	P production system message
3	6	Character	Record Type	EODMMI
9	2	Character	Record Suffix	01
11	2	Numeric	Version Number	01
13	6	Character	User Reference Number	Spaces
19	8	Numeric	Addressee ID	The paying agent number of the Participant

MMI CUSIP Payment Obligation Detail Record Format (Part 2 of 4)

Position	Length	Format	Field Name	Field Description
27	2	Character	MMI TYPE	MMI product abbreviation:

BA	Bankers' Acceptance
BS	Short Term Bank Notes
BM	Bank Note, Medium Term
CD	Institutional Certificate of Deposit
CP	Corporate Commercial Paper
CV	Corp. Variable Rate Demand Obligations in CP Mode
DN	Discount Notes
ME*	Medium Term Notes (including Medium Term Bank and Deposit Notes)
MN	Medium Term Notes
DP	Deposit Notes
MU†	Muni Commercial Paper (including Tax Exempt and Taxable)
MC	Muni Commercial Paper Tax Exempt
MT	Muni Commercial Paper Taxable
MY‡	Muni Variable Rate Demand Obligations in CP mode including Tax Exempt and Taxable

(continued)

MMI CUSIP Payment Obligation Detail Record Format (Part 3 of 4)

Position	Length	Format	Field Name	Field Description	
27 MMI TYPE (continued)				**MV**	Muni Variable Rate Demand Obligations in CP mode including Tax Exempt
				MX	Muni Variable Rate Demand Obligations in CP mode–Taxable
				PC	Preferred Stock in CP-like Mode
				*	**ME** includes **MN, BM** and **DP**
				†	**M**U includes **MC** and **MT**
				‡	**MY** includes **MV** and **MX**
29	8	Numeric	Report Date	*ccyymmdd* reporting date of the MMI detail	
37	2	Character	Filler	DTC use only; do not use	
39	9	Character	CUSIP	9-character issue identifier	
48	20	Character	CUSIP-DESC	The issue's security description	
68	1	Character	Filler	DTC use only; do not use	
69	1	Character	Record Type	4 CUSIP Payment Obligation Detail Record	
70	8	Numeric	(TO) Actual Date	*ccyymmdd* actual date that thisMMI will pay/redeem/mature	
78	8	Numeric	(TO) Target Date	*ccyymmdd* target date that this MMI will pay/redeem/mature	
86	3	Character	Record Payment Type	Activity payment type: MAT maturity REO reorganization PIP periodic income payment PPP periodic principal payment	
89	13	Numeric, signed	(To) MMI Payment Rate	S9(7)9(6) rate for the type of payment being made	

MMI CUSIP Payment Obligation Detail Record Format (Part 4 of 4)

Position	Length	Format	Field Name	Field Description
102	13	Numeric, signed	Opening Payment Quantity	S9(13) opening quantity for the opening payment obligation
115	13	Numeric, signed	Closing Payment Quantity	S9(13) closing quantity for the closing payment obligation
128	14	Numeric, signed	Opening Payment Obligation	S9(12)V99 opening payment obligation for this issue at the start of day
142	14	Numeric, signed	Closing Payment Obligation	S9(12)V99 closing payment obligation for this issue at the end of day
156	8	Numeric	(From) Actual Date	*ccyymmdd* actual pay/redeem/ maturity date for the MMI before change
164	8	Numeric	(From) Target Date	*ccyymmdd* target pay/redeem/ maturity date for MMI before change
172	13	Numeric, signed	(From) MMI Payment Rate	S9(7)V9(6) payment rate before change
185	36	Character	Filler	DTC use only; do not use