

CF2/MQ TRANSMISSION GUIDES

11.5 MEDIUM TERM NOTE ISSUANCE, CANCELLATION AND WITHDRAWAL ACTIVITY (MTNEID) FUNCTION USER'S GUIDE

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1. OBJECTIVES OF THIS GUIDE

The objectives of this guide are to:

- Give an overview of the Medium Term Note Issuance, Cancellation and Withdrawal (MTNEID) function
- Provide formats for associated records

This version of the specification is designed to support enhancements for issuance of information related to asset-backed MMIs, providing initial maturity date and exchangeable MMIs.

2. MTNEID FUNCTION

CF2 users can use the Medium Term Note Issuance, Cancellation and Withdrawal (MTNEID) function in order to receive information about medium term notes issued, cancelled or withdrawn that day.

Users receive MTNEID information in the form of a series of machine-readable records. Each record contains the description of a medium term note that was issued, cancelled, or withdrawn on that business day.

2.1 Availability of MTNEID

MTNEID file is normally available from 7:00 pm to 3:00 pm Eastern Time.

3. RECORD INFORMATION

The MTNEID function is available via CCF and CF2. Users requesting MTNEID via CCF normally receive a file consisting of a CCF Header record followed by the MMIED detail records.

Users requesting MTNEID via CF2 receive a file consisting of CF2 Header and Trailer records separated by the MTNEID detail records.

The CCF Header record, CF2 Header and Trailer records, and the MTNEID record are described on the following pages.

3.1 The CCF Header Record

NDM users executing NDMDTF01, NDMDTFGP, or NDMDTFSP will receive the following CCF Header record.

The CCF header record's format is as follows:

CCF Header Record Format				
Position	Length	Format	Field Name	Field Description
1	6	Character	Data Type Requested	MTNEID
7	6	Character	Data Type Created	MTNEID
13	8	Character	Creation Date	Date of data (MM/DD/YY).
21	8	Character	Spool Date	DTC data load date (MM/DD/YY).
29	8	Character	Load Time	DTC data load time (HH:MM:SS).
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 The CF2 Header and Trailer Records

The CF2 Header and Trailer records come in two different formats; NDM and FTP.

Note:

Header and Trailer records are identical except for the first and last field of each record.

3.2.1 NDM – CF2 Header and Trailer Records

NDM users executing NDMDTF02 or NDMDTFGH will receive the following:

CF2 Header and Trailer Record Format - NDM				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record ID	"HDR" or "TRL"
4	4	Character	Signon ID	Signon ID
8	6	Character	Data Type Requested	MTNEID
14	6	Character	Data Type Created	MTNEID
20	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
28	8	Character	Spool Date	Data Load Date (MM/DD/YY)
36	8	Character	Load Time	Data Load Time (HH:MM:SS)
44	4	Numeric	Record Length	Record Length of data requested
48	8	Numeric	Record Count	Number of data records in file.
56	4	Numeric	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
60	???	Character	Filler	DTC use only. Do not use.

3.2.2 FTP - CF2 Header and Trailer Records

FTP users will get the following:

CF2 Header and Trailer Record Format - FTP				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record ID	"HDR" or "TRL"
4	8	Character	Sign-on ID	Sign-on ID
12	6	Character	Data Type Requested	MTNEID
18	6	Character	Data Type Created	MTNEID
24	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
32	8	Character	Spool Date	Data Load Date (MM/DD/YY)
40	8	Character	Load Time	Data Load Time (HH:MM:SS)
48	4	Numeric	Record Length	Record Length of data requested
52	8	Numeric	Record Count	Number of data records in file.
60	4	Numeric	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
64	???	Character	Filler	DTC use only. Do not use.

3.3 MTNEID Detail Issuance and Cancellation Record Layout

The layout of the Cancellation and Issuance output records for the MTNEID function is shown below. Output records are identified by the entry in position 1:

- I in the first position identifies an issuance record
- C in the first position identifies a cancellation record

The record contains 400 bytes.

This version of the specification is designed to support enhancements for issuance of information related to asset-backed MMIs, providing initial maturity date and exchangeable MMIs.

MTNEID ISSUANCE AND CANCELLATION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
1	1	Character	MTN Type	I = Issuance C = Cancellation
2	2	Character	Filler	DTC use only; do not use
4	9	Character	CUSIP Number	A unique identifier assigned to the eligible security
13	1	Character	Filler	DTC use only; do not use
14	1	Character	Issuance Type	M = Medium Term Notes (MTN)
15	8	Numeric	IA/Participant	Issuing agent's or deliverer's DTC participant number
23	8	Numeric	Dated Date	<i>ccyyymmdd</i> date from which the interest is calculated
31	8	Numeric	Maturity Date	<i>ccyyymmdd</i>
39	9	Numeric	Discount/Interest Rate Percentage	<i>9(3)V9(6)</i>
48	9	Numeric	Filler	DTC use only; do not use
57	10	Numeric	Maturity Proceeds per \$1,000	<i>9(4)V9(6)</i>
67	15	Character	Agent Deposit Transaction Number	Agent deposit transaction number
82	8	Numeric	First Interest Payment Date	<i>ccyyymmdd</i>

MTNEID ISSUANCE AND CANCELLATION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
90	1	Character	Interest Payment Frequency	Pay period: A = annual S = semi-annual Q = quarterly M = monthly Z = zero coupon I = interest at maturity only (IAM)
91	1	Character	Interest Rate Indicator	F = fixed rate V = variable rate
92	2	Numeric	Record Date Days	Total number of days by which record date precedes payment date
94	9	Numeric	First Interest Payment/\$1,000	9(4)V9(6)
103	6	Character	Filler	DTC use only; do not use
109	20	Character	IA Contact	Issuing agent's designated contact
129	10	Character	Contact Telephone Number	<i>aaaaeennnn</i> <i>aaa</i> = area code; <i>eee</i> = exchange; <i>nnnn</i> = number
139	1	Character	Rate Reset Frequency	A = annual S = semi-annual Q = quarterly M = monthly W = weekly D = daily
140	1	Character	Index Maturity Period	Time length of the index used to reset the index: Y = Years M = Months D = Days
141	2	Numeric	Index	00-99 number of index maturity units
143	1	Character	Sign	+/- (when calculating variable interest rate) percentage spread indicator of whether the spread is added to (+) or subtracted from (-) the index's value
144	4	Numeric	Spread Percentage	9(1)V9(3)
148	78	Character	Special Instructions	Optional, free-form

MTNEID ISSUANCE AND CANCELLATION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
226	15	Character	Variable Rate Index	Index from which the variable rate is reset on each reset date
241	1	Character	Repayment Put Option Indicator	N = no Y = yes
242	8	Numeric	Start Date 1st Tender Period	<i>ccyyymmdd</i>
250	8	Numeric	End Date 1st Tender Period	<i>ccyyymmdd</i>
258	8	Numeric	Pay Date 1st Tender Period	<i>ccyyymmdd</i>
266	1	Character	Repayment Put Option Frequency	A = annual S = semi-annual Q = quarterly M = monthly O = one time only I = irregular
267	1	Character	Call Indicator	N = no Y = yes
268	8	Numeric	First Call Date	<i>ccyyymmdd</i>
276	6	Numeric	Call Price Percentage	9(3)V9(3) percentage of par paid if the MTN is called on the first call date
282	1	Character	Indexed Principal Indicator	Indicator of whether maturity proceeds are determined via a specific index: N = no Y = yes
283	8	Numeric	Settlement Date	<i>ccyyymmdd</i>
291	1	Character	Amortizing Principal Indicator	Indicator of whether the MTN makes both principal and interest payments on each of its pay dates: N = no Y = yes
292	8	Numeric	End Date Last Tender	<i>ccyyymmdd</i>
300	1	Character	Extendable Maturity Indicator	Indicator of whether the MTN has an extendable maturity provision: N = no Y = yes
301	3	Character	Foreign Currency Code	ISO Currency code

MTNEID ISSUANCE AND CANCELLATION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
304	1	Character	Accrual Period Indicator	Basis on which accrued interest is calculated: R = record to record date P = payable to payable date
305	1	Character	Interest Rate Reset	Indicator of whether the spread or spread multiplier for a variable rate MTN can be reset at the option of the issuer, or for a fixed rate MTN, whether the fixed rate can be reset: N = no Y = yes
306	1	Character	Renewable Note Indicator	Indicator of whether the MTN is renewable: N = no Y = yes
307	9	Numeric	Interest/\$1000 At Maturity	9(3)V9(6) dollar amount of interest per \$1,000 face amount to be paid on maturity date
316	6	Numeric	Record Date	<i>ccyyymmdd</i>
322	1	Character	Foreign Currency Indicator	Indicator of whether the security is denominated in a foreign currency: N = no Y = yes
323	12	Numeric	Principal Amount	In units of 1
335	22	Character	Issuer Name	Name of issuer
357	1	Character	Sales Type	D = Direct Sales S = Sales Agent Sale
358	8	Character	Sales Agent Participant Number	If Sales Agent (position 357) = S: Sales agent's 8-digit participant number If Sales Type (position 357) = D: Blank
366	10	Character	Sales Agent Name	If Sales Type (position 357) = S: Sales agent's name If Sales Type (position 357) = D: Blank
376	15	Numeric	Filler	Reserved for DTC
391	2	Character	MMI-IRS-INCM-CD	MMI IRS Income code. Values are: <ul style="list-style-type: none"> • Spaces = Non-taxable • 01 = Interest Paid by US Obligors - General • 04 = Interest Paid by Foreign Corporations • 23 = Gross Income - Other • 29 = Deposit Interest

MTNEID ISSUANCE AND CANCELLATION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
393	8	Character	Filler	DTC use only; do not use.

3.4 Withdrawal Detail Record Layout

The layout of the Withdrawal Detail output record for the MTNEID function is shown below. The record length is 400 bytes.

MTNEID WITHDRAWAL DETAIL RECORD				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
1	1	Character	MTN Type	W = withdrawal
2	2	Character	Filler	DTC use only; do not use
4	9	Character	CUSIP Number	9-character issue identifier
13	1	Character	Filler	DTC use only; do not use
14	8	Numeric	IA/Participant	Issuing agent's or deliverer's DTC participant number
22	8	Character	Trustee Number	Issuer's MTN trustee number
30	9	Numeric	Filler	DTC use only; do not use
39	12	Numeric	Share Quantity	Share quantity, in units of 1
51	350	Character	Filler	DTC use only; do not use

4. RELEASE NOTES

This is the document history reflecting changes to the file.

10/11/2022 Added new required field IRS Income Code in position 391. Updated documentation to reflect removal of position 376 Asset-Backed Indicator, 377 Exchangeable Indicator, and 378 Initial Maturity Date. These fields are replaced by position 376 Filler, position 391 MMI-IRS-INCM-CD, and 393 Filler.

FOR MORE INFORMATION

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