

CF2/MQTRANSMISSION GUIDES

11.8 MONEY MARKET INSTRUMENTS: BANKERS' ACCEPTANCE ISSUANCE TRANSACTION (MMB1/5) INPUT

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1. OBJECTIVES OF THIS CHAPTER

The objectives of this chapter are to:

- Give information about DTC's Money Market Instruments Bankers' Acceptance (BA) Issuance Transaction (MMI) function
- Provide formats for required records
- List MMI error codes

2. MMI BA OVERVIEW

DTC has developed a service in the Computer-to-Computer Facility (CCF) and MQ systems to handle Money Market Instruments. This document describes how Participants can use DTC's newly developed service for transmitting Money Market Instrument BA Issuances (MMI BAs) to DTC, offered via CCF, CF2 and MQ. This guide describes MMI BA Issuances for both CCF and MQ, together with specifics relating to MMI BAs.

2.1 Transmission Modes

MMI Bankers' Acceptance transactions can be transmitted via CCF, CF2 or MQ. Participants must familiarize themselves with DTC's document *Computer-to-Computer Facility Procedures Manual*, Chapter 2.03, Interface Control Management—Transaction Input For CCF, CF2, MQ, which describes standards for transaction processing with DTC's automated systems and provides specifics relating to operation, error processing and recovery for CF2 and MQ transmissions.

Note:

A record that describes commodities can describe up to 14 commodities per record. For more information, contact DTCSupport@dtcc.com.

2.2 Interface Function Names

The function names associated with each interface are as follows:

- CCF/CCF2 MMB5 6:00 am through 6:00 pm
- MQ MMB1 6:00 am through 6:00 pm

3. INPUT RECORD FORMATS

The following subsections describe input records for MMI BA Issuance Segment from Participants. The MMI BA Issuance Segment from Participant is a group of records of 895 bytes each that define the issuance transaction. The format of these records is shown below.

3.1 Common Record Header

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
1	1	Character	ICMPFX-ERROR-FLAG	Space
2	1	Character	ICMPFX-TEST-OR-PROD-IND	T or P
3	6	Character	ICMPFX-RECORD-TYPE	MMICDI
9	2	Numeric	ICMPFX-RECORD-SUFFIX	01
11	2	Numeric	ICMPFX-RECORD-VERSION	01
13	6	Numeric	ICMPFX-RECORD-USR-SEQ-NO	Unique transaction sequence number (optional)
19	8	Character	ICMPFX-ADDRESSEE	Identifier of entity on behalf of whom the transaction is being processed (required). Must be numeric of Mnnnnnnn.

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
27	1	Character	MMI-IN-PROD-TYP	<p>Type of MMI being issued (must be an authorized issuance product type for the issuer number, as established by DTC Underwriting Department prior to the submission of the issuance instruction.) (Required).</p> <p>A = Institutional Cert of Deposit B = Corporate Commercial Paper C = Corporate VRDO in CP Mode E = Muni Commercial Paper – Tax Exempt F = Muni Commercial Paper – Taxable G = Muni CP – Tax Exempt VRDO/CP mode H = Muni CP – Taxable VRDO in CP mode J = Medium Term Note (excl. K & L) K = Deposit Note, Medium Term L = Bank Note, Medium-Term N = Bank Note, Short-Term O = Discount Note P = Preferred Stock in CP-like mode Q = Bankers' Acceptance</p>
28	1	Character	MMI-INST-TYP	<p>Type of transaction being submitted (required)</p> <p>I = Issuance Instruction</p>
29	15	Numeric	MMI-IN-TRANS-NO	An internal transaction number used by the issuing agent to identify this transaction, for printing on the deposit ticket and issuance deposit; can contain blanks (optional).
44	8	Numeric	MMI-IN-ISSUING-AGT	<p>Number of the DTC participant submitting the issuance instruction; right-justified with leading zeroes (required).</p> <hr/> <p>Note: This must be an authorized issuing agent for the issuer, as established by DTC's Underwriting Department prior to the submission of the issuance instruction.</p> <hr/>
52	8	Numeric	MMI-IN-PAY-AGT-NO	<p>Number of the DTC participant identified as the paying agent on the issuance instruction; right-justified with leading zeroes (required).</p> <hr/> <p>Note: This must be an authorized paying agent for the issuer, as established by DTC's Underwriting Department prior to the submission of the issuance instruction.</p> <hr/>

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
60	12	Character	MMI-IN-CUSIP	<p>Identifier of the MMI issued.</p> <hr/> <p>Note: If the issuer number is established on DTC's Issuer Control Table as a discount issuer number, the 7th and 8th positions of the CUSIP number are verified on the basis of an industry-accepted algorithm based on a maturity date.</p>
72	1	Character	MMI-IN-ISS-EX-DTC-IND	<p>Indicator of whether the security was issued outside DTC prior to becoming eligible at DTC.</p> <p>N = No Y = Yes Space = Not applicable</p>
73	8	Numeric	MMI-IN-LAST-PAY-DATE	<i>ccyymmdd</i> target payment date of last payment made before security was brought into DTC; only for securities previously issued ex-DTC (zeroes if not applicable).
81	8	Numeric	MMI-IN-SETTLEMENT-DATE	<i>ccyymmdd</i> date the pending deposit and deliver order transaction must be processed (required).
89	8	Numeric	MMI-IN-DATED-DATE	<i>ccyymmdd</i> date from which income is calculated (= effective date of the issuance); back dating of issuances is permitted (required).
97	8	Numeric	MMI-IN-MATURE-DATE	<i>ccyymmdd</i> date on which the security matures (required).
105	19	Numeric	MMI-IN-PRINC-AMOUNT	<i>9(12)V9(7)</i> (for a debt instrument) = original principal (face value) amount (for PFD/CP) = the number of shares (required).
124	15	Numeric	MMI-IN-SETTLEMENT-AMOUNT	<i>9(13)V9(2)</i> dollar amount and cent amount due to change hands upon completion of the MMI issuance deliver order; can be zero (required).
139	8	Numeric	MMI-IN-RECEIVE-PART	Number of the DTC participant receiving the issuance DO; right-justified with leading zeroes (required).
147	79	Character	MMI-IN-COMMENT	<p>(Free-form text) settlement instructions associated with the deliver order, if any (optional).</p> <hr/> <p>Note: If comments are supplied and the issuance is for a dealer turnaround DO, the comments are printed on the DO ticket as comment line #1. If comments are supplied as an issuance instruction they are printed on the DO ticket as comment line #2 (comment line #1 on the DO ticket contains a literal indicating the input media).</p>

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
226	78	Character	MMI-IN-SPEC-INST	(Free-form text) special instructions related to the issuance, for S&P and IDSI notifications (optional).
304	9	Numeric	MMI-IN-MIN-DENOM	Minimum trading denomination or shares for the security issue (required).
313	9	Numeric	MMI-IN-INC-SHR	Incremental amount of the minimum denomination or shares for the security issue (required).
322	1	Numeric	MMI-IN-AGE-DIR-TYP	Designates the type of sale. It is used for billing purposes. S = Sales Agent Sale (Receiving Participant is billed) D = Direct Sale (Issuing Agent is billed). (Must = space if not applicable).
323	6	Numeric	MMI-IN-SALE-PRICE-PER	9(3)V9(3) sales prices expressed as a percentage of \$1,000 per value. (Must = Zero if not applicable).
329	4	Numeric	MMI-IN-COMMISS-PER	9(1)V9(3) commission rate. (Must = Zero if not applicable).
333	1	Character	MMI-IN-INC-RTE-TYP	Income rate indicator (required). F = fixed V = variable Blank = discount MMI
334	1	Character	MMI-IN-INC-PAY-TYP	Income structure associated with the security being issued (required). P = Periodic Income Payments I = Income at Maturity Z = Discount
335	1	Character	MMI-IN-IND-PRIN-IND	Indicator of whether the principal payments are determined via a specific index; for example, foreign currency or commodity price (required). N = No Y = Yes
336	1	Character	MMI-IN-AMORTIZ-IND	Periodic principal payments indicator (required). N = No Y = Yes
337	1	Character	MMI-IN-FOR-CURR-IND	Security denomination in a currency other than US Dollars (required). N = No Y = Yes

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
338	3	Character	MMI-IN-FOR-CURR-CODE	<p>(If MMI-IN-FOR-CURR-IND entry = N) leave blank (If MMI-IN-FOR-CURR-IND entry = Y) denomination currency of security</p> <hr/> <p>Note: Entry must be a valid ISO currency code.</p> <hr/>
341	1	Character	MMI-IN-US-IND	<p>(If MMI-IN-FOR-CURR-IND entry = Y) indicator of whether income and/or principal payments must be made in the denomination foreign currency.</p> <p>N = No Y = Yes</p> <p>(If MMI-IN-FOR-CURR-IND entry = N) (Must = Space if not applicable)</p>
342	1	Character	MMI-IN-PUT-IND	<p>Repayment PUT option terms are in effect.</p> <p>N = No Y = Yes</p> <p>(Must = Space if not applicable)</p>
343	1	Character	MMI-IN-CALL-IND	<p>Issue has a call feature.</p> <p>N = No Y = Yes</p> <p>(Must = Space if not applicable)</p>
344	1	Character	MMI-IN-CHANGE-IND	<p>The security has a feature allowing a change in the frequency of income payments.</p> <p>N = No Y = Yes</p> <p>(Must = Space if not applicable)</p>
345	1	Character	MMI-IN-PUT-DEATH-IND	<p>Bond can be redeemed if the holder of the securities dies.</p> <p>N = No Y = Yes</p> <p>(Must = Space if not applicable)</p>
346	1	Character	MMI-IN-EXT-MAT-IND	<p>MTN has an extendable maturity provision.</p> <p>N = No Y = Yes</p> <p>(Must = Space if not applicable)</p>

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
347	1	Character	MMI-IN-RATE-RES-IND	(If variable-rate security) Indicator of whether the spread/spread or spread multiplier for a variable rate security can be reset at the option of the Issuer (If fixed-rate security) Indicator of whether the fixed rate can be reset. N = No Y = Yes (Must = Space if not applicable)
348	1	Character	MMI-IN-REN-NOTE-IND	Indicator of whether the security is renewable. N = No Y = Yes (Must = Space if not applicable)
349	1	Character	MMI-IN-STEP-RTE-IND	Indicator of whether the issue being made eligible can have its income rate reset one other time during its life. N = No Y = Yes (Must = Space if not applicable)
350	9	Numeric	MMI-IN-STEP-RTE	9(3)V9(6) Income rate for the issue on the effective date of income rate change. (Must = Zeroes if not applicable)
359	8	Numeric	MMI-IN-STEP-DATE	ccyyymmdd effective date of income rate change. (Must = Zeroes if not applicable)
367	13	Numeric	MMI-IN-INC-AMT-1 ST	9(7)V9(6) dollar amount of income per \$1,000 face value to be paid on the first income payment date. (Must = Zeroes if not applicable)
380	9	Numeric	MMI-IN-INC-RATE	9(3)V9(6) rate of interest or dividend to be paid by the issued security. (Must = Zeroes if not applicable)
389	2	Numeric	MMI-IN-INC-CALC-TYP	Type of formula to be used for determining income payments. 01 = Actual days elapsed/360-day year 02 = 30-day month/360-day year 03 = Actual days elapsed/Actual days in a year 04 = DTC IAM CP formula 05 = Actual/365 or 366 06 = Actual/365 (Must = Zeroes if not applicable)

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
391	1	Character	MMI-IN-INC-PAY- INTR-TYP	(In conjunction with Income Payment Interval Number in next field) Periodic income payment frequency units. Y = Years M = Months W = Weeks D = Days (Must = Space if not applicable)
392	3	Numeric	MMI-IN-INC-INTR- NO	(In conjunction with Income Payment Interval Type in previous field) Periodic Income payment interval number For example, a payment interval number of 90 with a payment interval type of D(ays) indicates payment every 90 days). (Must = Zeroes if not applicable)
395	8	Numeric	MMI-IN-TARGET- DATE	<i>ccyymmdd</i> date the holder of the security is targeted to receive the first income payment. (Must = Zeroes if not applicable)
403	8	Numeric	MMI-IN-ACTUAL- DATE	<i>ccyymmdd</i> date the holder of the security is to receive the first income payment based on evaluating the Targeted First Income Payment Date against the US and London calendars for a valid payment date. (Must = Zeroes if not applicable)
411	1	Character	MMI-IN-MEAS-TYP	Type of payable date accrual to be used to determine the number of days in the income payment calculation. A = Actual payment to actual payment T = Targeted payment to targeted payment (Must = Space if not applicable)
412	1	Character	MMI-IN-METH-TYP	Method for calculating the number of days in the income accrual period. R = Record to record date P = Payable to payable date (Must = Space if not applicable)
413	8	Numeric	MMI-IN-RECORD- DATE	<i>ccyymmdd</i> date on which holders of record are determined for the first income payment (must be different from the entry in the Income Payment Payable/Record Date Difference field). (Must = Zeroes if not applicable)
421	3	Numeric	MMI-IN-DATE-DIFF	The total number of days that record date precedes the targeted income payment date. This field and the First Income Payment Record Date field are mutually exclusive. (Must = Zeroes if not applicable)

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
424	1	Character	MMI-IN-INC-BUS-CAL-IND	Calendar to be used for computing the number of days for payment, or the record date if the previous field is used. B = Business Days C = Calendar Days (Must = Space if not applicable)
425	1	Character	MMI-IN-INC-WKND-IND	Use day before or day after if the record date is a holiday or weekend. A = After B = Before (Must = Space if not applicable)
426	1	Character	MMI-IN-RTE-RES-INTR-TYP	(In conjunction with the Income Rate Reset Interval Number-next field) reset frequency unit type. Y = Years M = Months W = Weeks D = Days (Must = Space if not applicable)
427	3	Numeric	MMI-IN-RATE-RES-INTR-NO	(In conjunction with the Income Rate Reset Interval Type-previous field), reset frequency number. For example, a rate reset interval number of 90 with a rate reset interval type of D(ays) indicates a rate reset every 90 days. (Must = Zeroes if not applicable)
430	1	Character	LINK-TO-LONDON-CALENDAR	Security's income payments indexed to the London calendar. N = No Y = Yes (Must = Space if not applicable)
431	72	Character	MMI-IN-INC-NAME-1	(Free-form text) name of the index on which the income payment is based (first part of name). (Must = Space if not applicable)
503	72	Character	MMI-IN-INC-NAME-2	(Free-form text) name of the index on which the income payment is based (second part of the name). (Must = Space if not applicable)
575	1	Character	MMI-IN-INDX-MAT-INTR-TYP	Time length of the index used to reset index. Y = Years M = Months W = Weeks D = Days (Must = Space if not applicable)

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
576	3	Numeric	MMI-IN-INDX-MAT- INTR-NO	000-999 number of index maturity units. (Must = Zeroes if not applicable)
579	1	Character	MMI-IN-INC-PAY- SPR-TYP	+/- sign of the percentage spread, indicating whether the spread is added to (+) or subtracted from (-) the index's value when calculating variable interest rate. (Must = Space if not applicable)
580	4	Numeric	MMI-IN-INC-PAY- SPR-PER	9(1)V9(3) amount that is added to or subtracted from the index's value when calculating the variable interest rate. (Must = Zeroes if not applicable)
584	2	Numeric	MMI-IN-INC-PAY- DOM	(In conjunction with the Income Payment DOM Business/Calendar Indicator) income payment day of month 01-31. (Must = Zeroes if not applicable)
586	1	Character	MMI-IN-INC-PAY- DOM-IND	(In conjunction with the Income Payment Day of Month field) Income payment day. B = Business Days C = Calendar Days (Must = Space if not applicable)
587	1	Numeric	MMI-IN-INC-PAY- WOM	(In conjunction with the Income Payment Day of Week field) income payment week of month. 1 = First Week 2 = Second Week 3 = Third Week 4 = Fourth Week (Must = Zeroes if not applicable)
588	1	Numeric	MMI-IN-INC-PAY- DOW	(In conjunction with the Income Payment Week of Month field) Income payment day of week. 1 = Monday 2 = Tuesday 3 = Wednesday 4 = Thursday 5 = Friday (Must = Zeroes if not applicable)

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
589	1	Character	MMI-IN-REPAY-FREQ-TYP	Frequency of repayment option (only if Repayment Put Option Indicator = Y). A = Annual S = Semi-annual Q = Quarterly M = Monthly O = One Time Only I = Irregular (Must = Space if not applicable)
590	8	Numeric	MMI-IN-START-DATE-1 ST	<i>ccyyymmdd</i> (only if Repayment Put Option Indicator = Y) start date of first tender period (Must = Zeroes if not applicable)
598	8	Numeric	MMI-IN-END-DATE-1 ST	<i>ccyyymmdd</i> (only if Repayment Put Option Indicator = Y) end date of first tender period (Must = Zeroes if not applicable)
606	8	Numeric	MMI-IN-PAY-DATE-1 ST	<i>ccyyymmdd</i> (only if Repayment Put Option Indicator = Y) pay date of first tender period. (Must = Zeroes if not applicable)
614	8	Numeric	MMI-IN-END-DATE-LAST	<i>ccyyymmdd</i> (only if Repayment Put Option Indicator = Y) end date of last tender period. (Must = Zeroes if not applicable)
622	8	Numeric	MMI-IN-CALL-DATE-1 ST	<i>ccyyymmdd</i> (only if Repayment Put Option indicator = Y) first date the issue can be called. (Must = Zeroes if not applicable)
630	6	Numeric	MMI-IN-CALL-PRICE	9(3)V9(3) (only if Repayment Put Option indicator = Y) percentage of par paid if the security is called on the first CALL date. (Must = Zeroes if not applicable)
636	1	Character	MMI-IN-PRIN-TYP	(In conjunction with the Principal Payment Frequency interview number) periodic principal payment frequency unit. Y = Years M = Months W = Weeks D = Days (Must = Space if not applicable)

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
637	3	Numeric	MMI-IN-PRIN-NO	(In conjunction with the Principal Payment Frequency interval Type) periodic principal payment unit number. For example, a payment interval number of 90 with payment interval type of D(ays) indicates payment every 90 days. (Must = Zeroes if not applicable)
640	2	Numeric	MMI-IN-PRIN-DM	01-31 (in conjunction with the Principal Payment DOM Business/Calendar indicator) Income payment day of the month. (Must = Zeroes if not applicable)
642	1	Character	MMI-IN-PRIN-DOM-IND	(In conjunction with the Principal Payment Day of Month field) Principal Payment Day. B = Business Days C = Calendar Days (Must = Space if not applicable)
643	1	Numeric	MMI-IN-PRIN-WOM	(In conjunction with the Principal Payment Day of Week field) Payment week of month. 1 = First Week 2 = Second Week 3 = Third Week 4 = Fourth Week (Must = Zeroes if not applicable)
644	1	Numeric	MMI-IN-PRIN-DOW	(In conjunction with the Principal Payment Week of Month field) payment date of week. 1 = Monday 2 = Tuesday 3 = Wednesday 4 = Thursday 5 = Friday (Must = Zero if not applicable)
645	8	Numeric	MMI-IN-PRIN-TGT-DATE	<i>ccyymmdd</i> date the holder of the security is targeted to receive the first principal amount. (Must = Zeroes if not applicable)
653	8	Numeric	MMI-IN-PRIN-ACT-DATE	<i>ccyymmdd</i> date the holder of the security is to receive the first principal payment (based on evaluating the Targeted First Principal Payment Date against the US and London calendars for a valid Payment date). (Must = Zeroes if not applicable)

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
661	8	Numeric	MMI-IN-PRIN-REC-DATE	ccyyymmdd record date of record for the first principal payment; must be different from entry in the Principal Payment Payable/Record Date Difference field. (Must = Zeroes if not applicable)
669	2	Numeric	MMI-IN-PRIN-REC-DATE-DIFF	Total number of days that record date precedes the targeted principal payment date (this field and the First Principal Payment Record Date field are mutually exclusive). (Must = Zeroes if not applicable)
671	1	Character	MMI-IN-PRIN-BUS-IND	Calendar to be used for computing the number of days for payment, or the record date if the previous field is used. B = Business Days C = Calendar Days (Must = Space if not applicable)
672	1	Character	MMI-IN-PRIN-WKD-IND	Identifies whether to use the day before or the day after if the record date is a holiday or weekend. A = After B = Before (Must = Space if not applicable)
673	1	Character	LINK-TO-LONDON-CALENDAR	Security's principal payments indexed to the London calendar. Y = Yes N = No (Must = Space if not applicable)
674	72	Character	MMI-IN-PRIN-NAME-1	(Free-form text) name of the index on which the principal payment is based (first part of name). (Must = Space if not applicable)
746	72	Character	MMI-IN-PRIN-NAME-2	(Free-form text) name of the index on which the principal payment is based (second part of name). (Must = Space if not applicable)
818	1	Character	MMI-IN-PRIN-MAT-TYP	(In conjunction with the Principal Payment Indexed Maturity Interval Number) reset frequency unit type. Y = Years M = Months W = Weeks D = Days (Must = Space if not applicable)

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
819	3	Numeric	MMI-IN-PRIN-MAT-NO	(In conjunction with the Principal Payment Indexed Maturity Interval Type) reset frequency number. For example, a rate reset interval number of 90 with a rate reset unit type of D(ays) indicates a rate reset every 90 days) (Must = Zeroes if not applicable)
822	1	Character	MMI-IN-PRIN-SPR-TYP	+/- Indicator of positive or negative spread percentage. (Must = Space if not applicable)
823	4	Numeric	MMI-IN-PRIN-SPR-PER	9(1)V9(3) percentage spread from 0 to 100%. (Must = Zeroes if not applicable)
827	2	Numeric	MMI-IN-PRIN-SET-DATE	The number of days after the maturity date that final principal payment is to be made. (Must = Zeroes if not applicable)
829	1	Character	MMI-IN-PRIN-FIN-IND	Calendar to be used for computing the number of days for the final principal payment. B = Business Days C = Calendar Days (Must = Space if not applicable)
830	2	Numeric	MMI-IN-DAYS-INC-PAY	The number of days after the maturity date that final income payment is to be made. (Must = Zeroes if not applicable)
832	1	Character	MMI-IN-FIN-INC-IND	Calendar to be used for computing the number of days for the final income payment. B = Business Days C = Calendar Days (Must = Space if not applicable)
833	8	Numeric	MMI-NUMBER-OF-DRAFTS	Number of drafts backing the issuance included with the transaction (Must = Zeroes if not applicable)
841	1	Character	MMI-FED-ELIGIBLE-INDICATOR	Indicator of whether issuance is fed eligible Y = Yes N = No
842	1	Character	MMI-OFAC-INDICATOR	Indicator of whether issuance complies with OFAC regulations Y = Yes N = No
843	1	Character	MMI-ASSET-BACKED-INDICATOR	Indicator of whether the issuance is Asset-Backed Y = Yes N = No

Common Record Header (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
844	1	Character	MMI-EXCHANGEABLE INDICATOR	Indicator of whether the issuance is Exchangeable Y = Yes N = No
845	12	Character	MMI-EXCHANGED CUSIP	Original CUSIP of the issuance that was exchanged. (Must = Spaces if not applicable)
857	39	Numeric	MMI-Filler	DTC use only; do not use

3.2 Issuance Header Record

Issuance Header Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
27	3	Character	MMI-RECORD-TYPE	Identifies Record type (required) HDR = header record
30	12	Character	MMI-CUSIP-ID	Identifier of MMI BA issued (required); format: 00 (zeroes) 9-character CUSIP 0 (zero) Note: If the issuer number is established on DTC's Issuer Control Table as a discount issuer number, the 7th and 8th positions of the CUSIP number are verified on the basis of an industry-accepted algorithm based on maturity date.
42	10	Character	MMI-SIGNON-ID	Transmitting participant signon (required)
52	1	Character	MMI-TRANSACTION-TYPE	Identifies transaction type (required) 1 = issuance instruction with drafts 2 = issuance instruction without drafts
53	3	Number	MMI-NUMBER-OF-DRAFTS	Number of draft records included in the transaction (required)
56	838	Character	MMI-Filler	DTC use only; do not use

3.3 Issuance Data Record

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
27	1	Character	MMI-IN-PROD-TYP	Type of MMI being issued (must be an authorized issuance product type for the issuer number, as established by DTC Underwriting Department prior to the submission of the issuance instruction (required) Q = Bankers' Acceptance
28	1	Character	MMI-INST-TYP	Type of transaction being submitted (required) I = Issuance Instruction
29	15	Numeric	MMI-IN-TRANS-NO	An internal transaction number used by the issuing agent to identify this transaction, for printing on the deposit ticket and issuance ticket; can contain blanks (optional)
44	8	Numeric	MMI-IN-ISSUING-AGT	Number of the DTC participant submitting the issuance instruction; right-justified with leading zeroes (required) Note: This must be an authorized issuing agent for the issuer, as established by DTC's Underwriting Department prior to the submission of the issuance instruction.
52	8	Numeric	MMI-IN-PAY-AGT-NO	Number of the DTC participant identified as the paying agent on the issuance instruction; right-justified with leading zeroes (required) Note: This must be an authorized paying agent for the issuer, as established by DTC's Underwriting Department prior to the submission of the issuance instruction.
60	12	Character	MMI-IN-CUSIP	Identifier of MMI BA issued (required); format: 00 (zeroes) 9-character CUSIP 0 (zero)
72	1	Character	MMI-IN-ISS-EX-DTC-IND	Indicator of whether the security was issued outside DTC prior to becoming eligible at DTC Space Not applicable

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
73	8	Numeric	MMI-IN-LAST-PAY-DATE	<i>ccyymmdd</i> target payment date of last payment made before security was brought into DTC; only for securities previously issued ex-DTC (zeroes if not applicable)
81	8	Numeric	MMI-IN-SETTLEMENT-DATE	<i>ccyymmdd</i> date when the pending deposit and deliver order transaction must be processed (required)
89	8	Numeric	MMI-IN-DATED-DATE	<i>ccyymmdd</i> date from which income is calculated (= effective date of the issuance); back dating of issuances is permitted (required)
97	8	Numeric	MMI-IN-MATURE-DATE	<i>Ccyymmdd</i> date on which the security matures (required)
105	19	Numeric	MMI-IN-PRINC-AMOUNT	For a debt instrument: <i>9(12)V9(7)</i> original principal (face value) amount
124	15	Numeric	MMI-IN-SETTLEMENT-AMOUNT	<i>9(13)V9(2)</i> dollar amount and cent amount due to change hands upon completion of the MMI issuance deliver order; can be zero (required)
139	8	Numeric	MMI-IN-RECEIVE-PART	Number of the DTC participant receiving the Issuance DO; right-justified with leading zeroes (required)
147	79	Character	MMI-IN-COMMENT	(Free-form text) settlement instructions associated with the deliver order, if any (optional) Note: If comments are supplied and the issuance is for a dealer turnaround DO, the comments are printed on the DO ticket as comment line #1. If comments are supplied as an issuance instruction, they are printed on the DO ticket as comment line #2 (comment line #1 on the DO ticket contains a literal indicating the input media).
226	78	Character	MMI-IN-SPEC-INST	(Free-form text) special instructions related to the issuance, for S&P and IDSI notifications (optional)
304	9	Numeric	MMI-IN-MIN-DENOM	Minimum trading denomination or shares for the security issue (required)
313	9	Numeric	MMI-IN-INC-SHR	Incremental amount of the minimum denomination or shares for the security issue (required)

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
322	1	Character	MMI-IN-AGE-DIR-TYP	Space; field not applicable
323	6	Numeric	MMI-IN-SALE-PRICE-PER	Zeroes; field not applicable
329	4	Numeric	MMI-IN-COMMISS-PER	Zeroes; field not applicable
333	1	Character	MMI-IN-INC-RTE-TYP	Income rate indicator (required) F = fixed V = variable Blank if discount MMI
334	1	Character	MMI-IN-INC-PAY-TYP	Income structure associated with the security being issued (required) P = periodic income payments I = income at maturity Z = discount
335	1	Character	MMI-IN-IND-PRIN-IND	Indicator of whether the principal payments are determined via a specific index; for example, foreign currency or commodity price (required) N = no Y = yes
336	1	Character	MMI-IN-AMORTIZ-IND	Periodic principal payments indicator (required) N = no Y = yes
337	1	Character	MMI-IN-FOR-CURR-IND	Security denomination in a currency other than US dollars (required) N = no Y = yes
338	3	Character	MMI-IN-FOR-CURR-CODE	If MMI-IN-FOR-CURR-IND entry = N: Leave blank If MMI-IN-FOR-CURR-IND entry = Y: 3-character ISO currency code of denomination currency of security

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
341	1	Character	MMI-IN-US-IND	(If MMI-IN-FOR-CURR-IND entry = Y) indicator of whether income and/or principal payments must be made in the denomination foreign currency N = no Y = yes (If MMI-IN-FOR-CURR-IND entry = N) Space if not applicable
342	1	Character	MMI-IN-PUT-IND	Indicator of whether repayment PUT option terms are in effect N = no Y = yes
343	1	Character	MMI-IN-CALL-IND	Indicator of whether issue has a CALL feature N = no Y = yes
344	1	Character	MMI-IN-CHANGE-IND	Indicator of whether the security has a feature allowing a change in the frequency of income payments N = no Y = yes
345	1	Character	MMI-IN-PUT-DEATH-IND	Indicator of whether the bond can be redeemed if the holder of the securities dies N = no Y = yes
346	1	Character	MMI-IN-EXT-MAT-IND	Indicator of whether MTN has an extendable maturity provision N = no Y = yes
347	1	Character	MMI-IN-RATE-RES-IND	(For variable-rate securities) indicator of whether the spread/spread or spread multiplier for a variable rate security can be reset at the option of the Issuer (For fixed-rate securities) Indicator of whether the fixed rate can be reset N = no Y = yes
348	1	Character	MMI-IN-REN-NOTE-IND	Indicator of whether the security is renewable N = no Y = yes

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
349	1	Character	MMI-IN-STEP-RTE-IND	Indicator of whether the issue being made eligible can have its income rate reset one other time during its life N = no Y = yes
350	9	Numeric	MMI-IN-STEP-RTE	9(3)V9(6) income rate for the issue on the effective date of income rate change Zeroes if not applicable
359	8	Numeric	MMI-IN-STEP-DATE	ccyyymmdd effective date of income rate change Zeroes if not applicable
367	13	Numeric	MMI-IN-INC-AMT-1 ST	9(7)V9(6) dollar amount of income per \$1,000 face value to be paid on the first income payment date Zeroes if not applicable
380	9	Numeric	MMI-IN-INC-RATE	9(3)V9(6) rate of interest or dividend to be paid by the issued security Zeros if not applicable
389	2	Numeric	MMI-IN-INC-CALC-TYP	Type of formula to be used for determining income payments 01 = actual days elapsed/360-day year 02 = 30-day month/360-day year 03 = actual days elapsed/actual days in a year 04 = DTC IAM CP formula 05 = actual/365 or 366 06 = actual/365 Zeroes if not applicable
391	1	Character	MMI-IN-INC-PAY-INTR-TYP	(In conjunction with Income Payment Interval Number in next field) periodic income payment frequency units Y = years M = months W = weeks D = days Space if not applicable
392	3	Numeric	MMI-IN-INC-INTR-NO	(In conjunction with Income Payment Interval Type in previous field) periodic income payment interval number; for example, a payment interval number of 90 with a payment interval type of D(ays) indicates payment every 90 days) Zeroes if not applicable

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
395	8	Numeric	MMI-IN-TARGET-DATE	<i>ccyymmdd</i> date when the holder of the security is targeted to receive the first income payment Zeroes if not applicable
403	8	Numeric	MMI-IN-ACTUAL-DATE	<i>Ccyymmdd</i> date when the holder of the security is to receive the first income payment based on the evaluating the Targeted First Income Payment Date against the US and London calendars for a valid payment date Zeroes if not applicable
411	1	Character	MMI-IN-MEAS-TYP	Type of payable date accrual to be used to determine the number of days in the income payment calculation A = actual payment to actual payment T = targeted payment to targeted payment Space if not applicable
412	1	Character	MMI-IN-METH-TYP	Method for calculating the number of days in the income accrual period R = record to record date P = payable to payable date Space if not applicable
413	8	Numeric	MMI-IN-RECORD-DATE	Zeroes; not applicable for Bankers' Acceptances
421	3	Numeric	MMI-IN-DATE-DIFF	Zeroes; not applicable for Bankers' Acceptances
424	1	Character	MMI-IN-INC-BUS-CAL-IND	Spaces; not applicable for Bankers' Acceptances
425	1	Character	MMI-IN-INC-WKND-IND	Spaces; not applicable for Bankers' Acceptances
426	1	Character	MMI-IN-RTE-RES-INTR-TYP	(In conjunction with the IN-RATE-RES-INTR-NO—next field) reset frequency unit type Y = years M = months W = weeks D = days Space if not applicable

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
427	3	Numeric	MMI-IN-RATE-RES-INTR-NO	(In conjunction with the IN-RTE-RES-INTR-TYP—previous field), reset frequency number For example, a rate reset interval number of 90 with a rate reset interval type of D(ays) indicates a rate reset every 90 days. Zeroes if not applicable
430	1	Character	LINK-TO-LONDON-CALENDAR	Indicator of whether the security's income payments are indexed to the London calendar. N = no Y = yes Space if not applicable
431	72	Character	MMI-IN-INC-NAME-1	(Free-form text) name of the index on which the income payment is based (first part of name) Space if not applicable
503	72	Character	MMI-IN-INC-NAME-2	(Free-form text) name of the index on which the income payment is based (second part of name) Space if not applicable
575	1	Character	MMI-IN-INDX-MAT-INTR-TYP	Time length of the index used to reset index Y = years M = months W = weeks D = days Space if not applicable
576	3	Numeric	MMI-IN-INDX-MAT-INTR-NO	000–999 number of index maturity units Zeroes if not applicable
579	1	Character	MMI-IN-INC-PAY-SPR-TYP	+/- sign of the percentage spread, indicating whether the spread is added to (+) or subtracted from (–) the index's value when calculating variable interest rate Space if not applicable
580	4	Numeric	MMI-IN-INC-PAY-SPR-PER	9(1)V9(3) amount added to or subtracted from the index's value when calculating the variable interest rate Zeroes if not applicable
584	2	Numeric	MMI-IN-INC-PAY-DOM	(In conjunction with the Income Payment DOM Business/Calendar Indicator) income payment day of month 01–31 Zeroes if not applicable

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
586	1	Character	MMI-IN-INC-PAY-DOM-IND	(In conjunction with the Income Payment Day of Month field) Income payment day B = business days C = calendar days Space if not applicable
587	1	Numeric	MMI-IN-INC-PAY-WOM	(In conjunction with the Income Payment Day of Week field), income payment week of month 1 = first week 2 = second week 3 = third week 4 = fourth week Zeroes if not applicable
588	1		MMI-IN-INC-PAY-DOW	(In conjunction with the Income Payment Week of Month field) income payment day of week 1 = Monday 2 = Tuesday 3 = Wednesday 4 = Thursday 5 = Friday Zeroes if not applicable
589	1	Character	MMI-IN-REPAY-FREQ-TYP	Frequency of repayment option (only if Repayment Put Option Indicator = Y) A = annual S = semi-annual Q = quarterly M = monthly O = one time only I = irregular Space if not applicable
590	8	Numeric	MMI-IN-START-DATE-1 ST	<i>ccyyymmdd</i> (only if Repayment Put Option Indicator = Y) start date of first tender period Zeroes if not applicable
598	8	Numeric	MMI-IN-END-DATE-1 ST	<i>ccyyymmdd</i> (only if Repayment Put Option indicator = Y) end date of first tender period Zeroes if not applicable
606	8	Numeric	MMI-IN-PAY-DATE-1 ST	<i>ccyyymmdd</i> (only if Repayment Put Option indicator = Y) pay date of first tender period Zeroes if not applicable

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
614	8	Numeric	MMI-IN-END-DATE-LAST	<i>ccyyymmdd</i> (only if Repayment Put Option indicator = Y) end date of last tender period Zeroes if not applicable
622	8	Numeric	MMI-IN-CALL-DATE-1 ST	<i>ccyyymmdd</i> (only if Repayment Put Option Indicator = Y) first date the issue can be called Zeroes if not applicable
630	6	Numeric	MMI-IN-CALL-PRICE	<i>9(3)V9(3)</i> (only if Repayment Put Option Indicator = Y) percentage of par paid if the security is called on the first CALL date Zeroes if not applicable
636	1	Character	MMI-IN-PRIN-TYP	(In conjunction with the Principal Payment Frequency Interval Number) periodic principal payment frequency unit Y = years M = months W = weeks D = days Space if not applicable
637	3	Numeric	MMI-IN-PRIN-NO	(In conjunction with the Principal Payment Frequency Interval Type) periodic principal payment unit number; for example, a payment interval number of 90 with payment interval type of D(ays) indicates payment every 90 days Zeroes if not applicable
640	2	Numeric	MMI-IN-PRIN-DOM	<i>01–31</i> (in conjunction with the Principal Payment DOM Business/Calendar Indicator) income payment day of the month Zeroes if not applicable
642	1	Character	MMI-IN-PRIN-DOM-IND	(In conjunction with the Principal Payment Day of Month field) principal payment day B = business days C = calendar days Space if not applicable

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
643	1	Numeric	MMI-IN-PRIN-WOM	(In conjunction with the Principal Payment Day of Week field) payment week of month 1 = first week 2 = second week 3 = third week 4 = fourth week Zero if not applicable
644	1	Numeric	MMI-IN-PRIN-DOW	(In conjunction with the Principal Payment Week of Month field) payment day of week 1 = Monday 2 = Tuesday 3 = Wednesday 4 = Thursday 5 = Friday Zero if not applicable
645	8	Numeric	MMI-IN-PRIN-TGT-DATE	<i>ccyymmdd</i> date when the holder of the security is targeted to receive the first principal amount Zeroes if not applicable
653	8	Numeric	MMI-IN-PRIN-ACT-DATE	<i>ccyymmdd</i> date when the holder of security is to receive the first principal payment (based on evaluating the Targeted First Principal Payment Date against the US and London calendars for a valid Payment date) Zeroes if not applicable
661	8	Numeric	MMI-IN-PRIN-REC-DATE	<i>ccyymmdd</i> record date of record for the first principal payment; must be different from the entry in the Principal Payment Payable/Record Date Difference field Zeroes if not applicable
669	2	Numeric	MMI-IN-PRIN-REC-DATE-DIFF	Total number of days that record date precedes the targeted principal payment date (this field and the First Principal Payment Record Date field are mutually exclusive) Zeroes if not applicable

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
671	1	Character	MMI-IN-PRIN-BUS-IND	Calendar to be used for computing the number of days for payment, or the record date if the previous field is used B = business days C = calendar days Space if not applicable
672	1	Character	MMI-IN-PRIN-WKD-IND	Identifier of whether to use the day before or the day after if the record date is a holiday or weekend A = after B = before Space if not applicable
673	1	Character	LINK-TO-LONDON-CALENDAR	Indicator of whether the security's principal payments are indexed to the London calendar. Y = yes N = no Space if not applicable
674	72	Character	MMI-IN-PRIN-NAME-1	(Free-form text) name of the index on which the principal payment is based (first part of name) Space if not applicable
746	72	Character	MMI-IN-PRIN-NAME-2	(Free-form text) name of the index on which the principal payment is based (second part of name) Space if not applicable
818	1	Character	MMI-IN-PRIN-MAT-TYP	(In conjunction with the Principal Payment Indexed Maturity Interval Number) reset frequency unit type Y = years M = months W = weeks D = days Space if not applicable
819	3	n	MMI-IN-PRIN-MAT-NO	(In conjunction with the Principal Payment Indexed Maturity Interval Type) reset frequency number; for example, a rate reset interval number of 90 with a rate reset unit type of D(ays) indicates a rate reset every 90 days) Zeroes if not applicable
822	1	Character	MMI-IN-PRIN-SPR-TYP	+/- Indicator of positive or negative spread percentage Space if not applicable

Issuance Data Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
823	4	Numeric	MMI-IN-PRIN-SPR-PER	9(1)V9(3) percentage spread from 0 to 100% Zeroes if not applicable
827	2	Numeric	MMI-IN-PRIN-SET-DAY	The number of days after the maturity date that final principal payment is to be made Zeroes if not applicable
829	1	Character	MMI-IN-PRIN-FIN-IND	Calendar to be used for computing the number of days for the final principal payment B = business days C = calendar days Space if not applicable
830	2	Numeric	MMI-IN-DAYS-INC-PAY	The number of days after the maturity date that final income payment is to be made Zeroes if not applicable
832	1	Character	MMI-IN-FIN-INC-IND	Calendar to be used for computing the number of days for the final income payment B = business days C = calendar days Space if not applicable
833	8	Numeric	MMI-NUMBER OF DRAFTS	Number of drafts backing the issuance included with the transaction Zeroes if not applicable
841	1	Character	MMI-FED ELIGIBLE INDICATOR	Indicator of whether issuance is fed eligible Y = yes N = no
842	1	Character	MMI-OFAC INDICATOR	Indicator of whether issuance complies with OFAC regulations Y = yes N = no
843	38	Character	MMI-Filler	DTC use only; do not use
881	15	Numeric	MMI-Filler	DTC use only; do not use

3.4 Issuance Draft Record

Issuance Draft Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
27	1	Character	MMI-PRODUCT-TYPE	Product type identifier Q = Bankers' Acceptance (required)

Issuance Draft Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
28	1	Character	MMI-RECORD-TYPE	Record type identifier D = draft (required).
29	12	Character	MMI-CUSIP-ID	Identifier of MMI issued (required); format: 00 (zeroes) 9-character CUSIP 0 (zero)
41	3	Numeric	MMI-DRAFT-NUMBER	Draft component number (required).
44	13	Numeric	MMI-DRAFT-FACE-VALUE	9(11)V9(2) draft face value (required)
57	8	Numeric	MMI-DATE-DRAFT-DRAWN	ccyyymmdd date when draft was drawn (required)
65	8	Numeric	MMI-DRAFT-ACCEPTANCE-DATE	ccyyymmdd date when draft was accepted (required)
73	8	Numeric	MMI-DRAFT-MATURITY-DATE	ccyyymmdd date when draft matures (required)
80	15	Character	MMI-DRAFT-ACCEPTANCE-NUMBER	(Free-form text) IA acceptance number (optional)
96	18	Character	MMI-DRAFT-SERIAL-NUMBER	(Free-form text) IA serial number (optional)
114	30	Character	MMI-DRAWER	(Free-form text) drawer name (required)
145	30	Character	MMI-DRAWER-CITY	(Free-form text) city of drawer (optional).
174	56	Character	MMI-DRAWER-BANK	(Free-form text) bank draft was drawn on (required)
230	8	Numeric	MMI-SHIP-DATE	ccyyymmdd shipment date for commodities backing the draft Zeroes if not applicable
238	8	Numeric	MMI-SIGHT-DATE	ccyyymmdd sight date for commodities backing the draft Zeroes if not applicable
246	3	Numeric	MMI-TENOR-DAYS	Number of days associated with tenor (required if tenor text is not blank) Zeroes if not applicable
249	14	Character	MMI-TENOR-TEXT	Tenor description (required if tenor days is not zero)

Issuance Draft Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
263	8	Numeric	MMI-WAREHOUSE-RECEIPT-DATE	<i>ccyyymmdd</i> date when commodities backing the draft were received in the warehouse. Zeroes if not applicable
271	35	Character	MMI-LOC-BANK	Letter of credit bank name (required if LOC bank number provided)
306	15	Character	MMI-LOC-BANK-NUMBER	Letter of Credit Bank number (required if LOC Bank name provided)
321	80	Character	MMI-COMMENTS	Comments (optional)
401	1	Character	MMI-DRAFT-TYPE	Type of draft: (required) 1 = Export/Import 2 = US Domestic Shipment 3 = US Storage 4 = Dollar Exchange 5 = Foreign Storage 6 = Foreign Domestic Shipment 7 = Finance or Working Capital
402	1	Character	MMI-COMMODITY-DESCRIPTION-INDICATOR	Indicator of where commodity descriptions can be found: (required) 1 = none 2 = included 3 = obtainable from IA
403	3	Numeric	MMI-NUMBER-OF-COMMODITIES	Number of commodities that back the draft Zeroes if not applicable (required)
406	1	Character	MMI-ACTION-INDICATOR	Action being taken on draft: A = add draft (required)
407	489	Character	MMI-Filler	DTC use only; do not use

3.5 Issuance Commodity Record

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
27	1	Character	MMI-PRODUCT-TYPE	Product type identifier Q = Bankers' Acceptance (required)
28	1	Character	MMI-RECORD-TYPE	Record type identifier C = commodity (required)

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
29	12	Character	MMI-CUSIP-ID	Identifier of MMI issued; format: 00 (zeroes) 9-character CUSIP 0 (zero, required)
41	3	Numeric	MMI-DRAFT- NUMBER	Draft component number (required)
44	30	Character	MMI- COMMODITY- NAME(1)	Name of commodity (required)
74	13	Numeric	MMI-OMMODITY- VALUE(1)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
87	7	Numeric	MMI- COMMODITY- PERCENTAGE (1)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
94	3	Character	MMI- ORIGINATION- ENTITY(1)	Country/state of origin; spaces if not applicable
97	3	Character	MMI- DESTINATION- ENTITY(1)	Country/state of destination; spaces if not applicable
100	3	Character	MMI-STORAGE- ENTITY(1)	Country/state of storage; spaces if not applicable
103	1	Character	MMI-ACTION- INDICATOR(1)	Action being taken on commodity A = add commodity (required)
104	30	Character	MMI- COMMODITY- NAME(2)	Name of commodity (required)
134	13	Numeric	MMI- COMMODITY- VALUE(2)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
147	7	Numeric	MMI- COMMODITY- PERCENTAGE (2)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
154	3	Character	MMI- ORIGINATION- ENTITY(2)	Country/state of origin; spaces if not applicable

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
157	3	Character	MMI-DESTINATION-ENTITY(2)	Country/state of destination; spaces if not applicable
160	3	Character	MMI-STORAGE-ENTITY(2)	Country/state of storage; spaces if not applicable
163	1	Character	MMI-ACTION-INDICATOR(2)	Action being taken on commodity A = add commodity (required)
164	30	Character	MMI-COMMODITY-NAME(3)	Name of commodity (required)
194	13	Numeric	MMI-COMMODITY-VALUE(3)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
207	7	Numeric	MMI-COMMODITY-PERCENTAGE(3)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
214	3	Character	MMI-ORIGINATION-ENTITY(3)	Country/state of origin; spaces if not applicable
217	3	Character	MMI-DESTINATION-ENTITY(3)	Country/state of destination; spaces if not applicable
220	3	Character	MMI-STORAGE-ENTITY(3)	Country/state of storage; spaces if not applicable.
223	1	Character	MMI-ACTION-INDICATOR(3)	Action being taken on commodity A = add commodity (required)
224	30	Character	MMI-COMMODITY-NAME(4)	Name of commodity (required)
254	13	Numeric	MMI-COMMODITY-VALUE(4)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
267	7	Numeric	MMI-COMMODITY-PERCENTAGE(4)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
274	3	Character	MMI-ORIGINATION-ENTITY(4)	Country/state of origin; spaces if not applicable

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
277	3	Character	MMI-DESTINATION-ENTITY(4)	Country/state of destination; spaces if not applicable
280	3	Character	MMI-STORAGE-ENTITY(4)	Country/state of storage; spaces if not applicable
283	1	Character	MMI-ACTION-INDICATOR(4)	Action being taken on commodity A = add commodity (required)
284	30	Character	MMI-COMMODITY-NAME(5)	Name of commodity (required)
314	13	Numeric	MMI-COMMODITY-VALUE(5)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
327	7	Numeric	MMI-COMMODITY-PERCENTAGE(5)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
334	3	Character	MMI-ORIGINATION-ENTITY(5)	Country/state of origin; spaces if not applicable.
337	3	Character	MMI-DESTINATION-ENTITY(5)	Country/state of destination; spaces if not applicable
340	3	Character	MMI-STORAGE-ENTITY(5)	Country/state of storage; spaces if not applicable
343	1	Character	MMI-ACTION-INDICATOR(5)	Action being taken on commodity A = add commodity (required)
344	30	Character	MMI-COMMODITY-NAME(6)	Name of commodity (required)
374	13	Numeric	MMI-COMMODITY-VALUE(6)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
387	7	Numeric	MMI-COMMODITY-PERCENTAGE(6)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
394	3	Character	MMI-ORIGINATION-ENTITY(6)	Country/state of origin; spaces if not applicable

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
397	3	Character	MMI-DESTINATION-ENTITY(6)	Country/state of destination; spaces if not applicable
400	3	Character	MMI-STORAGE-ENTITY(6)	Country/state of storage; spaces if not applicable
403	1	Character	MMI-ACTION-INDICATOR(6)	Action being taken on commodity A = add commodity (required)
404	30	Character	MMI-COMMODITY-NAME(7)	Name of commodity (required)
434	13	Numeric	MMI-COMMODITY-VALUE(7)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
447	7	Numeric	MMI-COMMODITY-PERCENTAGE(7)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
454	3	Character	MMI-ORIGINATION-ENTITY(7)	Country/state of origin; spaces if not applicable
457	3	Character	MMI-DESTINATION-ENTITY(7)	Country/state of destination; spaces if not applicable
460	3	Character	MMI-STORAGE-ENTITY(7)	Country/state of storage; spaces if not applicable
463	1	Character	MMI-ACTION-INDICATOR(7)	Action being taken on commodity A = add commodity (required)
464	30	Character	MMI-COMMODITY-NAME(8)	Name of commodity (required)
494	13	Numeric	MMI-COMMODITY-VALUE(8)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
507	7	Numeric	MMI-COMMODITY-PERCENTAGE(8)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
514	3	Character	MMI-ORIGINATION-ENTITY(8)	Country/state of origin; spaces if not applicable

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
517	3	Character	MMI-DESTINATION-ENTITY(8)	Country/state of destination; Spaces if not applicable
520	3	Character	MMI-STORAGE-ENTITY(8)	Country/state of storage; spaces if not applicable
523	1	Character	MMI-ACTION-INDICATOR(8)	Action being taken on commodity A = add commodity (required)
524	30	Character	MMI-COMMODITY-NAME(9)	Name of commodity (required)
554	13	Numeric	MMI-COMMODITY-VALUE(9)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
567	7	Numeric	MMI-COMMODITY-PERCENTAGE(9)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
574	3	Character	MMI-ORIGINATION-ENTITY(9)	Country/state of origin; spaces if not applicable
577	3	Character	MMI-DESTINATION-ENTITY(9)	Country/state of destination; spaces if not applicable
580	3	Character	MMI-STORAGE-ENTITY(9)	Country/state of storage; spaces if not applicable.
583	1	Character	MMI-ACTION-INDICATOR(9)	Action being taken on commodity A = add commodity (required)
584	30	Character	MMI-COMMODITY-NAME(10)	Name of commodity (required)
614	13	Numeric	MMI-COMMODITY-VALUE(10)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
627	7	Numeric	MMI-COMMODITY-PERCENTAGE(10)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
634	3	Character	MMI-ORIGINATION-ENTITY(10)	Country/state of origin; spaces if not applicable

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
637	3	Character	MMI-DESTINATION-ENTITY(10)	Country/state of destination; spaces if not applicable
640	3	Character	MMI-STORAGE-ENTITY(10)	Country/state of storage; spaces if not applicable.
643	1	Character	MMI-ACTION-INDICATOR(10)	Action being taken on commodity A = add commodity (required)
644	30	Character	MMI-COMMODITY-NAME(11)	Name of commodity (required)
674	13	Numeric	MMI-COMMODITY-VALUE(11)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
687	7	Numeric	MMI-COMMODITY-PERCENTAGE(11)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
694	3	Character	MMI-ORIGINATION-ENTITY(11)	Country/state of origin; spaces if not applicable
697	3	Character	MMI-DESTINATION-ENTITY(11)	Country/state of destination; spaces if not applicable
700	3	Character	MMI-STORAGE-ENTITY(11)	Country/state of storage; spaces if not applicable
703	1	Character	MMI-ACTION-INDICATOR(11)	Action being taken on commodity A = add commodity (required)
704	30	Character	MMI-COMMODITY-NAME(12)	Name of commodity (required)
734	13	Numeric	MMI-COMMODITY-VALUE(12)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
747	7	Numeric	MMI-COMMODITY-PERCENTAGE(12)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
754	3	Character	MMI-ORIGINATION-ENTITY(12)	Country/state of origin; spaces if not applicable

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
757	3	Character	MMI-DESTINATION-ENTITY(12)	Country/state of destination; spaces if not applicable
760	3	Character	MMI-STORAGE-ENTITY(12)	Country/state of storage; spaces if not applicable
763	1	Character	MMI-ACTION-INDICATOR(12)	Action being taken on commodity A = add commodity (required)
764	30	Character	MMI-COMMODITY-NAME(13)	Name of commodity (required)
794	13	Numeric	MMI-COMMODITY-VALUE(13)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
807	7	Numeric	MMI-COMMODITY-PERCENTAGE(13)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
814	3	Character	MMI-ORIGINATION-ENTITY(13)	Country/state of origin; spaces if not applicable
817	3	Character	MMI-DESTINATION-ENTITY(13)	Country/state of destination; spaces if not applicable
820	3	Character	MMI-STORAGE-ENTITY(13)	Country/state of storage; spaces if not applicable
823	1	Character	MMI-ACTION-INDICATOR(13)	Action being taken on commodity A = add commodity (required)
824	30	Character	MMI-COMMODITY-NAME(14)	Name of commodity (required)
854	13	Numeric	MMI-COMMODITY-VALUE(14)	9(11)V9(2) dollar value of commodity; zeroes if not applicable or if MMI-COMMODITY-PERCENTAGE supplied
867	7	Numeric	MMI-COMMODITY-PERCENTAGE(14)	9(4)V9(3) percentage of total valuation; zeroes if not applicable or if MMI-COMMODITY-VALUE supplied
874	3	Character	MMI-ORIGINATION-ENTITY(14)	Country/state of origin; spaces if not applicable

Issuance Commodity Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
877	3	Character	MMI-DESTINATION-ENTITY(14)	Country/state of destination; spaces if not applicable
880	3	Character	MMI-STORAGE-ENTITY(14)	Country/state of storage; spaces if not applicable
883	1	Character	MMI-ACTION-INDICATOR(14)	Action being taken on commodity A = add commodity (required)
884	12	Character	MMI-Filler	DTC use only; do not use

Notes:

If fewer than 14 commodities are included in a commodity record, fields in the unused commodity sub-records must be defaulted to spaces or zeroes depending on field format.

Commodities provided must be described in consecutive sub-records with no embedded "blank" sub-records. All data following the first "blank" sub-record in a commodity record will be ignored and processing continues with the next transaction record.

3.6 Issuance Trailer Record

Issuance Trailer Record (from Participant)—Format				
Position	Length	Format	Field Name	Field Description
27	3	Character	MMI-RECORD TYPE	EOT
30	12	Character	MMI-CUSIP ID	Identifier of MMI issued; format: 00 (zeroes) 9-character CUSIP 0 (zero)
42	10	Character	MMI-SIGNON ID	Transmitting participant signon
52	832	Character	MMI-Filler	DTC use only; do not use

4. MMI BA FIELD REQUIREMENTS

Participants can use this chapter to determine which fields are applicable for an MMI BA issuance transaction. For issuances, there is a distinction between Income Rate Type—Fixed or Variable—and Income Payment Type—Periodic Income Payment, Zero Coupon, or Income at Maturity only. Draft data is consistent across payment types and draft types. For commodities, there is a distinction between Draft Types—US or Foreign Storage, Dollar Exchange, Finance or Working Capital; US or Foreign Domestic Shipping; or Export/Import.

This chapter is divided into two parts:

- 4.1 MMI Issuance Field Requirements—fields applicable for MMI BA issuances
- 4.2 MMI Draft and Commodity Field Requirements—fields applicable for drafts and commodities

4.1 MMI Issuance Field Requirements

The charts/tables in Section 4.2, Detailed MMI Field Requirements, beginning on page 49, detail the fields applicable to the MMI Bankers' Acceptance product on the issuance instruction level.

The following table lists abbreviations used to describe the types of MMI BAs (based on Income Rate Type and Income Payment Type) that are applicable to a specific field:

Abbreviation	MMI BA Type
F-IAM	Fixed-rate, Income at Maturity only MMI (Income Rate Type = F and Income Payment Type = I)
F-PIP	Fixed-rate, Periodic Income Payment MMI (Income Rate Type = F and Income Payment Type = P)
IAM	Fixed-rate and variable-rate, Income at Maturity only MMI (Income Rate Type = F or V and Income Payment Type = I)
N/A	Fields not applicable to an MMI BA
PIP	Fixed-rate and variable-rate, Periodic Income Payment MMI (Income Rate Type = F or V and Income Payment Type = P)
V-IAM	Variable-rate, Income at Maturity only MMI (Income Rate Type = V and Income Payment Type = I)
V-PIP	Variable-rate, Periodic Income Payment MMI (Income Rate Type = V and Income Payment Type = P)
Zero	Zero-coupon MMI (Income Payment Type = D)

4.2 Detailed MMI Field Requirements

4.2.1 Issuance, DO and Ticket Information (Part 1)

Issuance, DO and Ticket Info (Part 1)	
Field Name	Applicable MBAs
Instruction Type	IAM, PIP, Zero
Issuance Product Type	IAM, PIP, Zero
Income Rate Type	IAM, PIP
Income Payment Type	IAM, PIP, Zero

4.2.2 Issuance, DO and Ticket Information (Part 2)

Issuance, DO and Ticket Info (Part 2)	
Field Name	Applicable MBAs
IA Transaction Number (Optional)	IAM, PIP, Zero
Issuing Agent Number	IAM, PIP, Zero
Paying Agent Number	IAM, PIP, Zero
CUSIP Number	IAM, PIP, Zero
Ex-DTC Issuance Deposit Indicator	N/A
Settlement Date	IAM, PIP, Zero
Dated Date	IAM, PIP, Zero
Maturity Date	IAM, PIP, Zero
Face Value	IAM, PIP, Zero
Settlement Amount	IAM, PIP, Zero
Receiving Participant Number	IAM, PIP, Zero
Deliver Order Comment (Optional)	IAM, PIP, Zero
Special Instructions (Optional)	IAM, PIP, Zero
Minimum Denomination Amount	IAM, PIP, Zero
Incremental Denomination Amount Thereafter	IAM, PIP, Zero
Sales Agent/Direct Type	N/A
Sales Price Percentage	N/A
Commission Percentage	N/A

4.2.3 Features

Features	
Field Name	Applicable MBAs
Indexed Principal Indicator (a)	IAM, PIP, Zero
Periodic/Amortizing Principal Indicator (b)	IAM, PIP, Zero
Foreign Currency Indicator	IAM, PIP, Zero
Foreign Currency Code ID	IAM, PIP, Zero
US Dollar Payment Option Indicator	IAM, PIP, Zero
Repayment (Put) Option Indicator	IAM, PIP, Zero
Call Indicator	IAM, PIP, Zero
Changeable Income Payment Frequency Indicator	IAM, PIP, Zero
Repayment (Put) Upon Death Indicator	IAM, PIP, Zero
Extendable Maturity Indicator	IAM, PIP, Zero
Income Rate Reset Indicator	IAM, PIP, Zero
Renewable Note Indicator	IAM, PIP, Zero
Income Step-Up Indicator	IAM, PIP, Zero
Income Step-Up Rate	IAM, PIP, Zero
Income Step-Up Date	IAM, PIP, Zero

- a. If the Indexed Principal Indicator is equal to Y, then the Indexed Principal information must be supplied by the Issuing Agent
- b. If the Periodic/Amortizing Principal Indicator is equal to Y, then the Periodic Principal Payment information must be supplied by the Issuing Agent; for MMI BAs with Periodic Income Payments, the corresponding income payment information (that is, dates and frequency) apply to principal payments also.

4.2.4 Income Payment Information

Income Payment Information	
Field Name	Applicable MBAs
Income Rate % (c)	F-IAM, F-PIP
Discount Rate (c)	Zero
Income Rate (1 ST Payment) (Optional) (c)	V-PIP
Income Payment per \$1000 (1 ST Payment) (d)	F-PIP, V-PIP
Income Payment per \$1000 (At Maturity) (d)	F-IAM

Income Payment Information	
Field Name	Applicable MBAs
Income Calculation Formula Type	F-IAM, F-PIP
Income Payment Interval Type	F-PIP, V-PIP
Income Payment Interval Number	F-PIP, V-PIP
Targeted 1 ST Income Payment Date	F-PIP, V-PIP
Actual 1 ST Income Payment Date	F-PIP, V-PIP
Income Payment Accrual Period Measure Type	F-PIP, V-PIP
Income Payment Accrual Period Method Type (e)	F-PIP, V-PIP
First Income Payment Record Date	N/A
Income Payment Payable/Record Date Difference (# of days record date precedes pay date)	N/A
Income Payment Business/Calendar Indicator	N/A
Income Payment Weekend/Holiday Indicator	N/A

- c. The following field names refer to the same field, but different literals are used depending on the Income Rate Type and Income Payment Type:
- o Income Rate %
 - o Discount Rate
 - o Income Rate (1ST Payment)
- d. The following field names refer to the same field, but different literals are used depending on the Income Rate Type and Income Payment Types:
- o Income Payment Amount per \$1000 (1ST Payment)
 - o Income Payment Amount per \$1000 (At Maturity)
 - o If the Foreign Currency Indicator is Y, the field is optional; the field is also optional for V-PIP
- e. The default value for the Accrual Period Method Type is P, payable to payable date accrual for fixed-rate Periodic Income Payment

4.2.5 Variable Rate Income Payment Information

Variable Rate Income Payment Information	
Field Name	Applicable MBAs
Income Rate Reset Interval Type	V-IAM, V-PIP
Income Rate Reset Interval Number	V-IAM, V-PIP
London Calendar Income Payment Indicator	V-IAM, V-PIP
Variable Rate Index Name—Part 1	V-IAM, V-PIP
Variable Rate Index Name—Part 2	V-IAM, V-PIP

Variable Rate Income Payment Information	
Field Name	Applicable MBAs
Income Payment Index Maturity Interval Type	V-IAM, V-PIP
Income Payment Index Maturity Interval Number	V-IAM, V-PIP
Income Payment Spread Sign Type	V-IAM, V-PIP
Income Payment Spread Percentage	V-IAM, V-PIP
Income Payment Day of Month (DOM)	V-PIP
Income Payment DOM Business/Calendar Indicator	V-PIP
Income Payment Week of Month	V-PIP
Income Payment Day of Week	V-PIP

4.2.6 Put Option Information

Put Option Information	
Field Name	Applicable MBAs
Repayment Frequency Option Type (f)	IAM, PIP, Zero
Start Date of 1 ST Tender Period (f)	IAM, PIP, Zero
End Date of 1 ST Tender Period (f)	IAM, PIP, Zero
Pay Date of 1 ST Tender Period (f)	IAM, PIP, Zero
End Date of Last Tender Period (f)	IAM, PIP, Zero

- f. If the Repayment (Put) Option Indicator is equal to Y, then the Put information must be supplied by the Participant

4.2.7 Call Information

Call Information	
Field Name	Applicable MBAs
1 ST Call Date (g)	IAM, PIP, Zero
Call Price Percentage (g)	IAM, PIP, Zero

- g. If the Call Indicator is equal to Y, then the Call information must be supplied by the Participant

4.2.8 Periodic Principal Payment Information

Periodic Principal Payment Information	
Field Name	Applicable MBAs
Principal Payment Interval Type (b)	IAM, PIP, Zero
Principal Payment Interval Number (b)	IAM, PIP, Zero
Principal Payment Day of Month (DOM) (b)	IAM, PIP, Zero
Principal Payment DOM Business/Calendar Indicator (b)	IAM, PIP, Zero
Principal Payment Week of Month (WOM) (b)	IAM, PIP, Zero
Principal Payment Day of Week (DOW) (b)	IAM, PIP, Zero
Targeted First Principal Payment Date (b)	IAM, PIP, Zero
Actual First Principal Payment Date (b)	IAM, PIP, Zero
First Principal Payment Record Date (b)	IAM, PIP, Zero
Principal Payment Payable/Record Date Difference (# of days record date precedes pay date)(b)	IAM, PIP, Zero
Principal Payment Business/Calendar Indicator (b)	IAM, PIP, Zero
Principal Payment Weekend/Holiday Indicator (b)	IAM, PIP, Zero

- b. If the Periodic/Amortizing Principal Indicator is equal to Y, then the Periodic Principal Payment information must be supplied by the Issuing Agent; for MMI BAs with Periodic Income Payments, the corresponding income payment information (that is, dates and frequency) apply to principal payments also

4.2.9 Indexed Principal Payment Information

Indexed Principal Payment Information	
Field Name	Applicable MBAs
London Calendar Principal Payment Indicator (a)	IAM, PIP, Zero
Principal Index/Formula Name—Part 1 (a)	IAM, PIP, Zero
Principal Index/Formula Name—Part 2 (a)	IAM, PIP, Zero
Principal Payment Indexed Maturity Interval Type (a)	IAM, PIP, Zero
Principal Payment Indexed Maturity Interval Number (a)	IAM, PIP, Zero
Principal Payment Spread Sign Type (a)	IAM, PIP, Zero
Principal Payment Spread Percentage (a)	IAM, PIP, Zero
Settlement Days Principal Payment After Maturity Date (Optional) (a)	IAM, PIP, Zero
Final Principal Payment Calendar/Business Day Indicator (a)	IAM, PIP, Zero

Indexed Principal Payment Information	
Field Name	Applicable MBAs
Settlement Days Income Payment After Maturity Date (Optional) (a)	IAM, PIP, Zero
Final Income Payment Calendar/Business Day Indicator (a)	IAM, PIP, Zero

- a. If the Indexed Principal Indicator is equal to Y, then the Indexed Principal information must be supplied by the Issuing Agent

4.3 MMI Draft and Commodity Record Field Requirements

4.3.1 Bankers' Acceptance Drafts

The sum of all draft face values must equal or exceed the total face value of the Bankers' Acceptance.

BA Update Drafts—Field Requirements	
Field Name	Requirements/Comments
DATE-DRAFT-DRAWN	Must be the same as or precede the BA SETTLEMENT-DATE of the most recent issuance that has settled
DATE-DRAFT-ACCEPTED	Must be the same as or precede DATE-DRAFT-DRAWN
DATE-DRAFT-MATURES	Must be at least one calendar day later than DATE-DRAFT-DRAWN
<ul style="list-style-type: none"> LETTER-OF-CREDIT-BANK-NAME LETTER-OF-CREDIT-BANK-NUMBER 	Used as a pair; they must either both be completed or both be left blank
<ul style="list-style-type: none"> SHIPMENT-DATE SIGHT-DATE 	Both are optional, if DRAFT-TYPE entry = 3 (US Storage), 4 (Dollar Exchange), or 5 (Foreign Storage) If DRAFT-TYPE entry = 1, 2, 6, or 7, either the SHIPMENT-DATE or SIGHT-DATE field must be completed
WAREHOUSE-RECEIPT-DATE	Required if DRAFT-TYPE entry = either 3 (US Storage) or 5 (Foreign Storage)
<ul style="list-style-type: none"> TENOR-DAYS TENOR-TEXT 	Used as a pair; if one is completed the other one must be completed If the TENOR-DAYS entry = 0 (zero), the TENOR-TEXT field must be left blank
TENOR-TEXT	Valid entries, if completed: SIGHT, SHIPMENT, DRAFT DRAWN, DRAFT ACCEPTED, ccyyymmdd (= any valid date)

4.3.2 Bankers' Acceptance Commodities

Dollar and Percentage valuations are governed by the following rules:

- All commodities backing a draft must have the same type of valuation field filled in (either dollar or percentage) or both fields left blank.
- If percentage valuations are entered, the sum of the valuations must be within 2% of 100%.
- If dollar valuations are entered, the sum of the valuations must be greater than or equal to the face value of the corresponding draft.

The Bankers' Acceptance table on page 59 details the entity fields applicable to the MMI Bankers' Acceptance commodity record for particular draft types.

The following abbreviations are used to describe the data available for the entity fields for each draft type:

Abbreviation	Entity Field Type
D-ISO	<p>Origination and destination entities must have different valid ISO country codes or a valid US Postal code and a valid ISO country code.</p> <hr/> <p>Note: Having two US postal codes is not valid</p> <hr/>
S-ISO	Origination and destination entities must have the same valid ISO country code
ISO	Entity field(s) must have a valid ISO country code.
US	Entity field(s) must have a valid US postal code.
O	Entity fields are optional and can be left blank

Note:

Since origination and destination entities are always used as a pair, they share a row on the following table.

4.3.3 Bankers' Acceptance Commodity Information

	Export/Import	US Domestic Shipment	US Storage	Foreign Storage	Dollar Exchange	Foreign Domestic Shipment	Finance or Working Capital
Origination/Destination Entity	D-ISO	US	N/A	N/A	ISO US O	S-ISO	ISO US O
Storage Entity	N/A	N/A	US	ISO	N/A	N/A	N/A

5. ERROR MESSAGE PICKUP

5.1 Transmitting the MDLS Request Block

Transmit a Data Request Block—Type 07 (Section 5.3, on page 64) containing the following fields:

- Block Type: 07
- Time Stamp provided by MDH and used for cutoff-time-checking
- Participant Sign-on ID (valid 8-character field)
- Individual User Number: 2-digit field provided by MDH in the Type 02 logon response block, to be inserted in the prefix of every transmission block sent to MDH to uniquely identify the transmission
- Function Requested: MDLS
- Request Code (AD = all data)
- File Control Number (FILE-CTL-#) = *yyyddd*s (Julian date + session), from positions 53–60 in the prior 08 record
- Desired Starting Sequence Number (STARTING-SEQ-#) = *nnnnnn* (from positions 19–24 of each individual transaction record within the 08 block; right justified; left-zero filled)
- Desired Total Number (*nnnnnn*—*optional*; right justified; left-zero filled)

Note:

It is the Participant's responsibility to save the most current FILE-CTL-# and TRANS-SEQ-# received in order to pick up data from this point when issuing a subsequent MDLS request.

Request—Reply Sequence

1. After receiving a Type 07 request, MDH validates the header data and request parameters and, if they are OK, fills a Type 08 Response Block with as many intermixed activity data as fit in an area of not more than 4K without splitting data records.
This process is repeated until the pending activities are depleted. No other functions can be requested until this occurs.
2. At this point, the MDH system sends one additional Type 08 block containing the value END in the first four positions of the data area and the function is terminated (see Section 5.4.1 on page 65).
Participants can then either send another function-request transmission block or log off.

Notes:

- In replies to requests for data from more than one day's mailbox—for example, prior evening through current morning—the new day always starts in a separate 08 block.
 - If you are using the MDLS Function, refer to the *Mainframe Dual Host (MDH) System Participant User's Guide*.
-

5.2 Receiving the Response Block

Participant hosts receive one of the three following Type 08 responses as a result of the Type 07 request:

- A “No Data Available” condition, containing the following:
 - A 70-byte block prefix
 - A transaction length attribute with a value of 8
 - A message “NONE” in the data portion of the transaction indicating that there was no data available for the requested range (see Exhibit 3)

At this point, Participants can submit a function-request block or a Type 90 sign-off block.

- A “Data Sent” condition, containing:
 - A 70-byte block prefix indicating the number of transactions sent in the block
 - One or more occurrences of intermixed transactions in the sequence indicate that they were chronologically processed at DTC (see Section 5.4.4 on page 72 for a sample 08 block containing Deliver Order activity).

Note:

The first block is followed by additional 08 blocks until either no more data is available or the desired range has been satisfied (see Section 5.4.1 on page 65).

- At this point, Participants can submit a function-request block or a Type ‘90’ sign-off block.
-

Notes:

- The transaction-length attributes shown above always contain the length of the following data, plus four for the length of the length attribute field itself.
 - The use of the STARTING-SEQ-# and TOTAL-# parameters allows end user to receive the same data more than once if so requested, as in the RPNT function on PTS. It does not, however, mark this data as being sent as an original transmission.
-

As discussed earlier, if a system problem occurs at DTC and is caused, for example, by a program ABEND, unavailability of files or tables, or other reasons, MDH sends a Type 99 response transmission block instead of the Type 08 block currently being transmitted. Participants are informed of the resolution of the problem at DTC, and can then try to re-establish the session in the normal manner.

5.3 Data Request Block for New MDLS Function—Type 07

Data Request Block for New MDLS Function—Type 07				
Position	Length	Format	Field Name	Description
01	02	Character	TYPE-OF-Block	07
03	06	Character	TIME-STAMP	<i>hhmmss</i> time received
09	08	Character	USER-ID	<i>nnnnnnnn</i> 8-digit individual user's ID; for example, 00000161

Data Request Block for New MDLS Function—Type 07				
Position	Length	Format	Field Name	Description
				<i>annnnnnn</i> 8-character alphanumeric group user ID; for example, G0000123
17	02	Character	INDIVIDUAL-USER-NUMBER	<i>aa</i> 2-character ID, entered by sender from Type 02 log-on response
19	04	Character	LU6.2-TERMID	Internal to MDH
23	38	Character	FILLER	DTC use only; do not use
61	04	Character	FUNCTION-REQUESTED	MDLS
65	02	Character	REQUESTED-TYPE	AD, OP or OD
67	08	Character	FILE-CONTROL-NUMBER	<i>yyyyddd</i> s Julian date plus session number
75	06	Numeric	STARTING-SEQ-#	<i>nnnnnn</i> required starting sequence number; right justified, left zero fill
81	06	Numeric	MAXIMUM-NUM-REQUESTED	<i>nnnnnn</i> number of transactions desired; right justified, left zero fill

6. APPENDIX A. MMI ERROR CODES

The following table lists and describes errors that can be received during the edit of MMI Issuance transactions. This error list describes both Field Identifier and Error Codes. These codes are defined in DTF file ICMFIL for Field Identifiers and ICMERR for Error Codes.

The table is sorted alphabetically by field code (column 1) then by error code (column 3).

MMI Error Codes			
Field Code	Field Name	Error Code	Description
AAAH	Miscellaneous Edit Checks	9AA6	The issuance instruction is a duplicate issuance instruction based on CUSIP Number, transmission time stamp, input media, individual user signon, individual user number, individual user terminal/transmission ID and instruction type
AAAH	Miscellaneous Edit Checks	9AA7	The issuance instruction or turnaround DO was rejected by ATP
AAAH	Cutoff Time	9AAL	Past cutoff time (2:45 pm) for valued issuance DOs or Past cutoff time (4:45 pm) for free issuance instructions requiring MFC Security Table add or Past cutoff time (6:00 pm) for free issuance instructions requiring no MFC Security Table add or Past cutoff time (4:45 pm) for issuance cancellations
AAAH	Cutoff Time	MAAP	Issuance cancellation does not match a pending issuance instruction
BAA0	Targeted First Principal Payment Date	9AAE	This date is not between the Settlement Date and the Maturity Date, or this date does not fall in the cycle of the Income Payment Frequency Interval Note: Applies to MMIs with Income Payment Type = P and Periodic Amortizing Principal Indicator = Y.

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAA0	Targeted First Principal Payment Date	9AAJ	<p>Invalid month for First Payment Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for First Payment Date (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for First Payment Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p>
BAA1	Actual First Principal Payment Date	9AAE	<p>This date is not between the Settlement Date and the Maturity Date</p> <p>or</p> <p>Date is not a DTC settlement date or, when applicable, a London business date</p>
BAA1	Actual First Principal Payment Date	9AAJ	<p>Invalid month for First Payment Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for First Payment Date (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for First Payment Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p>
BAA2	First Principal Payment Record Date	9AAE	<p>First Principal Payment Date is greater than or equal to the First Principal Record Date</p> <p>or</p> <p>This date is not equal to the First Income Payment Record Date</p> <p>or</p> <p>This date is less than or equal to the Settlement Date</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAA2	First Principal Payment Record Date	9AAJ	<p>Invalid month for First Payment Record Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for First Payment Record Date (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for First Payment Record Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p>
BAA3	End Date of Last Tender Period	9AAE	<p>The End Date of Last Tender Period is greater than the Maturity date</p> <hr/> <p>Note: Applies when the Repayment Put Option Indicator = Y.</p>
BAA3	End Date of Last Tender Period	9AAJ	<p>Invalid month for End Date of Last Tender Period (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for End Date of Last Tender Period (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for End Date of Last Tender Period (that is, year is not numeric)</p> <hr/> <p>Notes Applies when the Repayment Put Option Indicator = Y. You can check dates by using the CALENDAR routine.</p>
BAA4	First Call Date	9AAE	<p>This date is not between the Settlement Date and the Maturity Date</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAA4	First Call Date	9AAJ	<p>Invalid month for First Call Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for First Call Date (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for First Call Date (that is, year is not numeric)</p> <hr/> <p>Notes: Applies when the Call Indicator = Y.</p> <p>You can check dates by using the CALENDAR routine.</p>
BAA5	Targeted First Income Payment Date	9AAE	This date is not between the Settlement Date and the Maturity Date
BAA5	Targeted First Income Payment Date	9AAJ	<p>Invalid month for First Payment Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for First Payment Date (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for First Payment Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p>
BAA6	Actual First Income Payment Date	9AAE	<p>Date is not a DTC settlement date or, when applicable, a London business date</p> <p>or</p> <p>Date is not between the Settlement Date and the Maturity Date</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAA6	Actual First Income Payment Date	9AAJ	<p>Invalid month for First Payment Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for First Payment Date (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for First Payment Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p> <hr/>
BAAA	Settlement Date	9AA8	Settlement Date is less than the current date
BAAA	Settlement Date	9AAE	Settlement Date is less than dated date

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAA	Settlement Date	9AAJ	<p>Invalid month for Settlement Date (that is, month is not equal to 1-12)</p> <p>or</p> <p>Invalid day for Settlement Date. (that is, day is not equal to 1-31 for months 1, 3, 5, 7, 8, 10, 12; day is not equal to 1-30 for months 4, 6, 9 and 11; day is not equal to 1-28 for month 2 of a non-leap year; day is not equal to 1-29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for Settlement Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p> <hr/> <p>or (when the field First Income Payment Record Date is applicable): Settlement Date is not a valid DTC settlement date</p> <p>or</p> <p>Number of calendar days from the current date to the settlement date is greater than 15 days</p> <p>or</p> <p>Settlement date is greater than or equal to the First Income Payment Record Date</p> <p>or (when the field Income Payment Record/Payable Date Difference is applicable): Settlement date is greater than or equal to the First Income Payment Date minus the Income Payment Record/Payable Date Difference</p>
BAAC	Income Step-Up Rate Effective Date	9AAE	This date is not equal to zero and Income Step-Up Rate Indicator = N
BAAC	Income Step-Up Rate Effective Date	9AAJ	<p>Invalid month for date (that is, month is not equal to 1-12)</p> <p>or</p> <p>Invalid day for date (that is, day is not equal to 1-31 for months 1, 3, 5, 7, 8, 10, 12; day is not equal to 1-30 for months 4, 6, 9 and 11; day is not equal to 1-28 for month 2 of a non-leap year; day is not equal to 1-29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for date (that is, year is not numeric)</p> <hr/> <p>Notes: You can check dates by using the CALENDAR routine.</p> <hr/> <p>Applies when Income Step-Up Rate Indicator = Y.</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAH	Dated Date	9AAJ	<p>Invalid month for dated date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for dated date. (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8, 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for dated date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p>
BAAI	Maturity Date	9AAE	<p>The span from Dated Date to Maturity Date is greater than 1 year</p> <p>or</p> <p>The seventh and eight position of the CUSIP Number (issue number) is not equal to DTC's calculated maturity date</p> <hr/> <p>Note: Applies to issuer numbers set up on the Issuer Number Table as discount user numbers. This implies that the span from Dated Date to Maturity Date is one year or less.</p> <hr/> <p>or</p> <p>Date is not greater than dated date</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAI	Maturity Date	9AAJ	<p>Invalid month for date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for date (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8, 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p> <hr/> <p>or</p> <p>Date is not a valid DTC Settlement Date and the span from the dated date to the maturity date or mandatory tender date is less than 5 years</p> <p>or</p> <p>Maturity date is not a valid London calendar settlement date and the span from the dated date to the maturity date is less than 5 years</p> <hr/> <p>Note: Applies to MMIs indexed to the London calendar for income or principal payments.</p>
BAAI	Maturity Date	9AAZ	Date is not greater than the Settlement Date
BAAI	Maturity Date	MAAN	<p>First 6 characters of the CUSIP Number (issuer number) not valid for maturities of the year specified</p> <hr/> <p>Note: Applies to issuer number set up on the Issuer Number Table as discount issuer numbers, with the span from dated date to maturity less than one year.</p>
BAAI	Income Payment Day of Month (DOM)	9AAE	<p>Income Payment Day of Month is not equal to 1–31</p> <hr/> <p>Note: Applies if the Income Payment Frequency Interval Type = Y or M.</p> <hr/> <p>or</p> <p>Income Payment Day of Month is not equal to 0 and Income Payment Frequency Interval Type = W or D</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAM	Income Payment DOM Business/Calendar Indicator	9AAE	Income Payment DOM Business/Calendar Indicator is not equal to B or C
			<p>Note: Applies if the Income Payment Frequency Interval Type = Y or M.</p> <p>or</p> <p>Income Payment DOM Business/Calendar Indicator is not equal to spaces and Income Payment Frequency Interval Type = W or D</p>
BAAN	Income Payment Week of Month	9AAE	Income Payment Week of Month is not equal to 1–4
			<p>Note: Applies if the Income Payment Frequency Interval Type = Y or M</p> <p>or</p> <p>Income Payment Week of Month is not equal to 0 and Income Payment Frequency Interval Type = W or D</p>
BAAO	Income Payment Day of Week	9AA5	Income Payment Day of Week is blank and Income Payment Frequency Interval Type = W or D
BAAO	Income Payment Day of Week	9AAE	Income Payment Day of Week of not equal to M, T, W, R or F
			<p>Note: Applies if the Income Payment Frequency Interval Type = Y or M</p> <p>or</p> <p>Income Payment Week of Month is greater than zeroes or Income Payment Day of Week is not blank and Income Payment Day of Month is greater than zeroes and Income Payment DOM Business/Calendar Indicator is not blank</p>
BAAP	Start Date of First Tender Period	9AAE	Start Date of First Tender Period is greater than the Maturity Date
			<p>or</p> <p>Start Date of First Tender is greater than the End Date of First Tender, or is greater than the Pay Date of First Tender, or is greater than the End Date of Last Tender Period</p> <p>Note: Applies when the Repayment put Option indicator = Y.</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAP	Start Date of First Tender Period	9AAJ	<p>Invalid month for Start Date of First Tender Period. (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for Start Date of First Tender Period. (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for Start Date of First Tender Period (that is, year is not numeric)</p> <hr/> <p>Notes: Applies when the Repayment put Option indicator = Y.</p> <p>You can check dates by using the CALENDAR routine.</p>
BAAP	Start Date of First Tender Period	9AAZ	<p>Start Date of a First Tender Period is less than the Settlement Date</p> <hr/> <p>Note: Applies when the Repayment Put Option indicator = Y.</p>
BAAQ	End Date of First Tender Period	9AAE	<p>End Date of First Tender Period is greater than the Maturity Date</p> <hr/> <p>Note: Applies when the Repayment Put Option Indicator = Y</p> <hr/> <p>or</p> <p>End Date of First Tender Period is greater than the Pay Date of the First Tender Period, or is greater than the End Date of Last Tender Period</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAQ	End Date of First Tender Period	9AAJ	<p>Invalid month for End Date of First Tender Period. (that is, month is not equal to 1-12)</p> <p>or</p> <p>Invalid day for End Date of First Tender Period (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for End Date of First Tender Period (that is, year is not numeric)</p> <hr/> <p>Notes: Applies when the Repayment Put Option Indicator = Y.</p> <p>You can check dates by using the CALENDAR routine.</p>
BAAR	Pay Date of First Tender Period	9AAE	<p>Pay Date of First Tender Period is greater than the Maturity Date</p> <hr/> <p>Note: Applies when the Repayment Put Option Indicator = Y.</p>
BAAR	Pay Date of First Tender Period	9AAJ	<p>Invalid month for Pay Date of First Tender Period. (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for Pay Date of First Tender Period (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)or</p> <p>Invalid year for Pay Date of First Tender Period (that is, year is not numeric)</p> <hr/> <p>Notes: Applies when the Repayment Put Option Indicator = Y.</p> <p>You can check dates by using the CALENDAR routine.</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAS	Principal Payment Day of Month	9AAE	<p>(Day of the Month or Business/Calendar Days) and (Week of Month or Day of Week) were both entered</p> <p>Note: Applies if Principal Payment Frequency Interval Type = Y or M</p> <p>or</p> <p>Principal Payment Day of Month is not equal to 0 and the Principal Payment Frequency Interval Type = W or D</p> <p>or</p> <p>Principal Payment Day of Month is not equal to Income Payment Day of Month</p> <p>Note: Applies to MMI BAs with Income Payment Type = P and Periodic/Amortizing Principal Indicator = Y.</p>
BAAS	Principal Payment Day of Month	9AAJ	<p>Principal Payment Day of Month is not equal to 1–31</p> <p>Note: Applies if Principal Payment Frequency Interval Type = Y or M.</p>
BAAT	Principal Payment Day of Month Business/Calendar Indicator	9AAE	<p>Principal Payment Day of Month Business/Calendar Indicator is not equal to B or C</p> <p>Note: Applies if Principal Payment Frequency Interval Type = Y or M</p> <p>or</p> <p>The Principal Payment Day of Month Business/Calendar Indicator is not equal to spaces and the Principal Payment Frequency Interval Type = W or D</p> <p>or</p> <p>Principal Payment Day of Month Business/Calendar Indicator is not equal to Income Payment Day of Month Business/Calendar Indicator</p> <p>Note: Applies to MMIs with Income Payment Type = P and Periodic/Amortizing Principal Indicator = Y.</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAU	Principal Payment Week of Month	9AAE	<p>The Principal Payment Week of Month is not equal to 1–4</p> <hr/> <p>Note: Applies if Principal Payment Frequency Interval Type = Y or M</p> <hr/> <p>or</p> <p>The Principal Payment Week of Month is not equal to 0 and the Principal Payment Frequency Interval Type = W or D</p> <hr/> <p>or</p> <p>Principal Payment Week of Month is not equal to Income Payment Week of Month</p> <hr/> <p>Note: Applies to MMIs with Income Payment Type = P and Periodic/Amortizing Principal Indicator = Y.</p> <hr/>
BAAV	Principal Payment Day of Week	9AAE	<p>Principal Payment Day of Week is not equal to 1–5</p> <hr/> <p>Note: Applies if Principal Payment Frequency Interval = P and Periodic/Amortizing Principal Indicator = Y.</p> <hr/> <p>or</p> <p>Principal Payment Day of Week is not equal to 0 and the Principal Payment Frequency Interval Type = W or D</p> <hr/> <p>or</p> <p>Principal Payment Day of Week is not equal to Income Payment Day of Week</p> <hr/> <p>Note: Applies to MMIs with Income Payment Type = P and Periodic/Amortizing Principal Indicator = Y.</p> <hr/>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAW	Principal Payment Record/Payable Date Difference (# of days prior to payable date)	9AAE	<p>The number of days is greater than zero and the Targeted First Principal Payment Record Date is not equal to zero (that is, either the number of days or the Targeted First Principal Payment Record Date must be supplied, but not both)</p> <p>or</p> <p>Number of days is not equal to the Income Payment number of days</p> <p>or</p> <p>This date is greater than or equal to the Targeted First Principal Payment Date</p> <hr/> <p>Note: Applies when the field Principal Payment Record/Payable Date Difference = 0.</p>
BAAW	Principal Payment Record/Payable Date Difference (# of days prior to payable date)	9AAF	Number of days is not numeric
BAAW	Principal Payment Record/Payable Date Difference (# of days prior to payable date)	9AAH	Number of days is zeroes and the Targeted First Principal Payment Record Date is zeroes
BAAZ	Settlement Days Principal Payment After Maturity Date	9AAF	Number of days is not numeric
BAAZ	Settlement Days Income Payment After Maturity Date	9AAF	Number of days is not numeric
BAAZ	Draft Drawn Date	9AAJ	<p>Invalid month for Draft Drawn Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for Draft Drawn Date. (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8, 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for Draft Drawn Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BAAZ	Draft Drawn Date	9ABA	Date is not less than the Settlement Date
BABV	Date Draft Accepted	9AAE	Date is greater than Date Draft Drawn
BABV	Date Draft Accepted	9AAJ	<p>Invalid month for Draft Accepted Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for Draft Accepted Date. (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for Draft Accepted Date(that is, year is not numeric)</p> <p>Note: You can check dates by using the CALENDAR routine.</p>
BABW	Draft Maturity Date	9AAE	Date is less than Date Draft Drawn
BABW	Draft Maturity Date	9AAJ	<p>Invalid month for Draft Maturity Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for Draft Maturity Date. (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for Draft Maturity Date (that is, year is not numeric)</p> <p>Note: You can check dates by using the CALENDAR routine.</p>
BABX	Shipment Date	9AAE	<p>Shipment or sight date must be provided</p> <p>Note: This applies to drafts that have Export/Import, US Domestic Shipping, Foreign Domestic Shipping, or Finance or Working Capital as their draft type.</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BABX	Shipment Date	9AAJ	<p>Invalid month for Shipment Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for Shipment Date. (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for Shipment Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p>
BABY	Sight Date	9AAE	Greater than current date
BABY	Sight Date	9AAJ	<p>Invalid month for Sight Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for Sight Date. (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for Sight Date (that is, year is not numeric)</p> <hr/> <p>Note: You can check dates by using the CALENDAR routine.</p>
BABZ	Warehouse Receipt Date	9AAE	<p>Warehouse Receipt Date must be provided</p> <hr/> <p>Note: This applies only to drafts with US Storage or Foreign Storage as its draft type.</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
BABZ	Warehouse Receipt Date	9AAJ	<p>Invalid month for Warehouse Receipt Date (that is, month is not equal to 1–12)</p> <p>or</p> <p>Invalid day for Warehouse Receipt Date. (that is, day is not equal to 1–31 for months 1, 3, 5, 7, 8 10, 12; day is not equal to 1–30 for months 4, 6, 9 and 11; day is not equal to 1–28 for month 2 of a non-leap year; day is not equal to 1–29 for month 2 of a leap year)</p> <p>or</p> <p>Invalid year for Warehouse Receipt Date (that is, year is not numeric)</p> <p>Note: You can check dates by using the CALENDAR routine.</p>
CAAJ	Issuing Agent Number	9AAF	Issuing Agent number is not numeric
CAAJ	Issuing Agent Number	9AAH	Issuing agent number = zeroes
CAAJ	Issuing Agent Number	9AAT	Issuing agent number is not a DTC Participant
CAAJ	Issuing Agent Number	9AAU	Issuing agent number is chilled for SDFS valued DOs
CAAJ	Issuing Agent Number	9AAW	Issuing Agent Number is chilled for SDFS free DOs.
CAAJ	Issuing Agent Number	MAAA	<p>Issuing agent number is not a valid issuing agent on DTC Master Table for the specified Issuance Product Type</p> <p>Note: Passing this edit check implies that the issuing agent is SDFS eligible.</p>
CAAJ	Issuing Agent Number	MAAB	Issuing agent number is not eligible for the issuer number specified; that is, the issuing agent number is not found on the Issuance Control Table for the issuer number specified in the issuance instruction
CAAK	Paying Agent Number	9AAF	Paying Agent Number is not numeric
CAAK	Paying Agent Number	9AAT	Paying Agent Number is not a DTC Participant

MMI Error Codes			
Field Code	Field Name	Error Code	Description
CAAK	Paying Agent Number	MAAA	Paying Agent Number is not a valid paying agent on DTC Master Table for the specified Issuance Product Type
			Note: Passing this edit check implies that the paying agent is SDFS eligible.
CAAK	Paying Agent Number	MAAB	Paying Agent Number is not eligible for the issuer number specified; that is, the paying agent number is not found on the Issuance Control Table for the issuer number and issuing agent number specified in the issuance instruction
CAAL	Receiving Participant Number	9AAF	Receiving Participant number is not numeric
CAAL	Receiving Participant Number	9AAH	Receiving Participant number is equal to zeroes
CAAL	Receiving Participant Number	9AAT	Receiving Participant number is not a DTC Participant
CAAL	Receiving Participant Number	9AAU	Receiving Participant number is chilled for SDFS valued DOs
CAAL	Receiving Participant Number	9AAW	Receiving Participant number is chilled for SDFS free DOs
CAAL	Receiving Participant Number	9AAY	Receiving Participant number is not SDFS eligible
CAAL	Receiving Participant Number	MAAO	Receiving Participant number is equal to issuing agent number
CAGW	Draft Component Number	9AAE	Draft component number already exists
CAGW	Draft Component Number	9AAH	Field is equal to zero
CAGW	Draft Component Number	9AAF	Field is not numeric
DAA0	Call Price Percentage	9AAF	Call price percentage is not numeric
			Note: Applies when the Call Indicator = Y.
DAA0	Call Price Percentage	9AAH	Call price percentage = zero
			Note: Applies when the Call Indicator = Y.

MMI Error Codes			
Field Code	Field Name	Error Code	Description
DAA1	Principal Payment Spread Percentage	9AAF	Spread percentage is not numeric
DAAA	Face Values	9AA2	Field is greater than 50,000,000 for valued DOs
DAAA	Face Values	9AA3	Field is greater than 999,999,999 for free DOs
DAAA	Face Values	9AAF	Field is not numeric
DAAA	Face Values	9AAH	Field is equal to zeroes
DAAT	Settlement Amount	9AA4	Settlement amount greater than \$9,999,999,999.99
DAAT	Settlement Amount	9AA9	The settlement amount is less than the liquidation preference amount face value
DAAT	Settlement Amount	9AAF	Settlement amount is not numeric
DAAU	Minimum Denomination Amount	9AAF	Field is not numeric
DAAU	Minimum Denomination Amount	9AAH	Field is equal to zeroes
DAAV	Incremental Denomination Amount	9AAF	Field is not numeric
DAAV	Incremental Denomination Amount	9AAH	Field is equal to zeroes
DAAZ	Income Payment Amount Per \$1000 (at maturity)	9AA9	Amount is not equal to DTC's calculated amount; an RDP program can be used to verify this amount Note: Applies if Foreign Currency Indicator = N
DAAZ	Income Payment Amount Per \$1000 (1 ST payment)	9AA9	Amount is not equal to DTC's calculated amount
DAAZ	Income Payment Amount Per \$1000 (1 ST payment)	9AAE	Amount is greater than 999.999999
DAAZ	Income Payment Amount Per \$1000 (1 ST payment)	9AAF	Amount per \$1000 is not numeric Note: Applies if Foreign Currency Indicator = N.

MMI Error Codes			
Field Code	Field Name	Error Code	Description
DAAY	Income Payment Amount Per \$1000 (at maturity)	9AAF	Amount per \$1000 is not numeric Note: Applies if Foreign Currency Indicator = N.
DAAY	Income Payment Amount Per \$1000 (1 ST payment)	9AAH	Amount is zeroes Note: Applies if Foreign Currency Indicator = N.
DAAZ	Income Payment Spread Percentage	9AAF	Spread percentage is not numeric
DAGC	Draft Face Value	9AAF	Field is not numeric
DAGD	Tenor Days	9AAF	Number of Days is non-numeric
DAGD	Tenor Days	9AAH	Field is equal to zero
DAGE	Dollar Valuation	9AAE	All commodities for a draft must have either no valuation or the same type of valuation (dollar or percent) or Dollar valuation selected and the sum of all dollar valuation amounts less than draft value
DAGE	Dollar Valuation	9AAF	Dollar valuation is not numeric
DAGF	Percentage Valuation	9AAE	Not between 98% and 102%
DAGF	Percentage Valuation	9AAF	Field is not numeric
EAA0	Periodic/Amortizing Principal Indicator	9AAE	Indicator is not equal to Y or N or Indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction is equal to Y or Periodic/Amortizing Principal Indicator = N and the fields that were not applicable do not contain the default value of zeroes or spaces Note: Refer to Section 4.2.8, Periodic Principal Payment Information, on page Error! Bookmark not defined..

MMI Error Codes			
Field Code	Field Name	Error Code	Description
EAA2	Taxable Indicator	9AAE	Taxable Indicator is not equal to Y or N or Indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction = Y
EAAE	Final Principal Payment Calendar/Business Day Indicator	9AAE	Indicator is not equal to B or C or Indicator is not space Note: This applies if Settlement Days Principal Payment After Maturity Date is zeroes.
EAAF	Final Income Payment Calendar/Business Day Indicator	9AAE	Indicator is not equal to B or C or Indicator is not space Note: This applies if Settlement Days Income Payment After Maturity Date is zeroes.
EAAG	Principal Payment Spread Sign Type	9AAE	Spread sign type is not equal to + or —
EAAH	Principal Payment Business/Calendar	9AAE	Principal Payment Business/Calendar Indicator is not equal to B or C or This indicator is not equal to Income Payment Business/Calendar Indicator
EAAI	Principal Payment Weekend/Holiday Indicator	9AAE	Principal Payment Weekend/Holiday Indicator is not equal to A or B or This indicator is not equal to Income Payment Weekend/Holiday Indicator
EAAJ	Link to London Calendar	9AAE	London Calendar Principal Payment Indicator is not equal to Y or N or This indicator is not equal to N when the Indexed Principal Indicator is equal to N and the Periodic Amortizing Principal Indicator is equal to Y
EAAK	Link to London Calendar	9AAE	London Calendar Income Payment Indicator is not equal to Y or N

MMI Error Codes			
Field Code	Field Name	Error Code	Description
EAAL	Income Payment Spread Sign Type	9AAE	Spread sign type is not equal to + or —
EAAN	Indexed Principal Indicator	9AAE	<p>Indexed principal indicator is not equal to Y or N</p> <p>or</p> <p>Indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction is equal to Y</p> <p>or</p> <p>Indexed Principal Indicator = N and the fields that were not applicable do not contain the default value of zeroes or spaces</p> <p>Note: Refer to Section 4.2.9, Indexed Principal Payment Information, on page Error! Bookmark not defined.</p>
EAAP	Foreign Currency Indicator	9AAE	<p>Foreign Currency Indicator is not equal to Y or N</p> <p>or</p> <p>Indicator on the Issuer Number Table is set to N and indicator on the issuance instruction is equal to Y</p>
EA AQ	US Dollar Payment Option Indicator	9AAE	<p>US Dollar Payment Indicator must be Y or N when the Foreign Currency Indicator = Y</p> <p>or</p> <p>US Dollar Payment Indicator is not blank and the foreign Currency Indicator = N</p>
EAAR	Repayment (PUT) Option Indicator	9AAE	<p>The repayment PUT Option Indicator is not equal to Y or N</p> <p>or</p> <p>The indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction is equal to Y</p> <p>or</p> <p>Repayment PUT Option Indicator = N and the following fields were not applicable and do not contain the default value of zeroes or spaces:</p> <p>Repayment PUT Option Frequency: Default = space Start Date 1ST Tender: Default = zero End Date 1ST Tender: Default = zero End Date Last Tender: Default = zero</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
EAAS	Call Indicator	9AAE	Call indicator is not equal to Y or N or Indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction is equal to Y or If the Call Indicator = N, the following fields are not applicable and do not contain the default value: First Call Date: Default = zero Call Price Percentage: Default = zero
EAAAT	Changeable Income Payment Frequency Indicator	9AAE	Changeable Income Payment Frequency Indicator is not equal to Y or N or Indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction is equal to Y
EAAU	Repayment (PUT) Option Upon Death Indicator	9AAE	Repayment (PUT) Option Upon Death Indicator is not equal to Y or N or The indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction = Y
EAAV	Extendable Maturity Indicator	9AAE	Extension of maturity indicator is not equal to Y or N or Indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction is equal to Y
EAAW	Income Rate Reset Indicator	9AAE	Income rate reset indicator is not equal to Y or N or Indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction is equal to Y
EAAAX	Renewable Note Indicator	9AAE	Renewable note indicator is not equal to Y or N or Indicator on the Issuer Number Table is set to N and the indicator on the issuance instruction is equal to Y or Renewable note indicator is equal to Y and the Extendable Maturity Indicator = Y
EAAAY	Income Step-Up Rate Indicator	9AAE	Income Step-Up Rate Indicator is not equal to Y or N

MMI Error Codes			
Field Code	Field Name	Error Code	Description
EAAZ	Income Payment Accrual Period Method Type	9AAE	Income Payment Accrual Period Method Type is not equal to R or P
EAG0	Commodity Description Indicator	9AAE	Commodity Description Indicator not equal to 1–3
EAG1	Fed Eligible Indicator	9AAE	Indicator is not equal to Y or N
EAG2	OFAC Compliance Indicator	9AAE	Indicator not equal to Y
EAG3	Draft Action Indicator	9AAE	Indicator not equal to A
FAAD	Income Rate Type	9AAE	Rate type is not equal to F or V and Income Payment Type is equal to P or I or Income Rate Type = V and Variable Rate Type = N on the Issuer Number Table
FAAE	Income Step-Up Rate	9AAE	Income Step-Up Rate is not equal to zero and Income Step-Up Rate Indicator = N
FAAE	Income Step-Up Rate	9AAF	Income Step-Up Rate is not numeric
FAAE	Income Step-Up Rate	9AAH	Income Step-Up Rate is equal to zero and Income Step-Up Rate Indicator = Y
FAAF	Income, Discount or Income Rate (of 1 ST Payment)	9AAE	Rate is greater than 99.999%
			Note: Applies to MMIs with an Income Rate Type = F
			or Rate is greater than 99.99999%
			Note: Applies to MMIs with an Income Rate Type = V.
FAAF	Income, Discount or Income Rate (of 1 ST Payment)	9AAF	Rate is not numeric
FAAF	Income, Discount or Income Rate (of 1 ST Payment)	9AAH	Rate is equal to zeroes
GAA3	Income Calculation Formula Type	9AAE	Income Calculation Formula Type is not equal to 01, 02, 03 or 04

MMI Error Codes			
Field Code	Field Name	Error Code	Description
GAA4	Income Payment Frequency Interval Type	9AAE	Income Payment Frequency Interval Type is not equal to Y, M, W or D
GAA5	Income Payment Frequency Interval Number	9AAE	Income Payment Frequency Interval Number = zero and the Income Payment Frequency Interval Type = Y, M or W or Income Payment Frequency Interval Number is less than 7 and the Income Payment Frequency Interval Type = D
GAA5	Income Payment Frequency Interval Number	9AAF	Income Payment Frequency Interval Number is not numeric
GAA6	Income Payment Accrual Period Measure Type	9AA5	Income Payment Accrual Period Measure Type = spaces and the Income Payment Accrual Period Method Type = P
GAA6	Income Payment Accrual Period Measure Type	9AAE	Income Payment Accrual Period Measure Type is not equal to A or T or Income Payment Accrual Period Measure Type is not equal to spaces and the Income Payment Accrual Period Method Type = R
GAA7	Income Rate Reset Interval Type	9AAE	Income Rate Reset Interval Type is not equal to Y, M, D or W
GAA8	Income Rate Reset Interval Number	9AAF	Income Rate Reset Interval Number is not numeric
GAA8	Income Rate Reset Interval Number	9AAH	Income Rate Reset Interval Number = zero
GAA9	Income Payment Index Maturity Interval Type	9AA5	Index Maturity Interval Type is blank and Income Payment Index Maturity Interval Number, Income Payment Spread Sign Type, Income Payment Spread Percentage, are not equal to default values
GAA9	Income Payment Index Maturity Interval Type	9AAE	Index maturity interval type is not equal to Y, M, W or D
GAAA	CUSIP Number	9AA0	CUSIP Number is invalid (positions 1–8 of the CUSIP number is not equal to A-H, J-N, P-Z or 0-9, or position 9 of the CUSIP number is not equal to 0-9) Note: The letters I and O are not valid characters to be used for the CUSIP number.
GAAA	CUSIP Number	9AA1	Invalid check digit for CUSIP Number

MMI Error Codes			
Field Code	Field Name	Error Code	Description
GAAA	CUSIP Number	9AA9	<p>Seventh and eighth position of the CUSIP Number (issue number) does not equal one of the valid issue numbers established for each possible maturity date month and day</p> <hr/> <p>Note: Applies to issuer numbers set up on the Issuer Number Table as discount issuer numbers. This implies that the span from dated date to maturity date is 1 year or less.</p> <hr/>
GAAA	CUSIP Number	9AAE	<p>Total of drafts and commodities provided for the BA exceeds 401</p> <p>or</p> <p>Draft record not provided for original issuance</p> <p>or</p> <p>Draft record provided for additional issuance of an IAM CUSIP</p>
GAAA	CUSIP Number	9AAH	First 6 characters of the CUSIP Number (issuer number) = zeroes
GAAA	CUSIP Number	9AAN	The CUSIP Number for an issuance instruction or dealer turnaround DO was not eligible (for example, not found on DTC Master Table) at cutoff time
GAAA	CUSIP Number	MAAC	<p>First 6 characters of the CUSIP Number (issuer number) not found on the Issuer Number Table; issuer number status = D (pending delete) on the Issuer Number Table</p> <p>or</p> <p>The acronym=s status = D (pending delete) on the Issuer Acronym Table for the specified issuer number; or the issuer number status = F (frozen) on the Issuer Number Table</p> <p>or</p> <p>The acronym=s status = F (frozen) on the Issuer Acronym Table for the specified issuer number</p>
GAAA	CUSIP Number	MAAD	<p>CUSIP Number=s Maturity Date on the MFC Security Table (as an active CUSIP) is less than the current date</p> <hr/> <p>Note: Applies to additional issuance instructions only.</p> <hr/>
GAAA	CUSIP Number	MAAE	CUSIP Number is inactive on MFC Security Table

MMI Error Codes			
Field Code	Field Name	Error Code	Description
GAAA	CUSIP Number	MAAF	<p>Issuance and Deliver Order information on the issuance instruction does not match the original issuance instruction's Issuance and Deliver Order information</p> <hr/> <p>Notes: See the fields listed in sections 4.2.1, Issuance, DO and Ticket Information (Part 1), on page Error! Bookmark not defined., and 4.2.2, Issuance, DO and Ticket Information, (Part 2), on page Error! Bookmark not defined.</p> <hr/> <p>Applies to additional issuance instructions only.</p>
GAAA	CUSIP Number	MAAG	<p>Features on the issuance instruction do not match the original issuance instruction's Features</p> <hr/> <p>Notes: See the fields listed in Section 4.2.3, Features, on page Error! Bookmark not defined.</p> <hr/> <p>This applies to additional issuance instructions only.</p>
GAAA	CUSIP Number	MAAH	<p>Income Payment information on the issuance instruction does not match the original issuance instruction's Income Payment information</p> <hr/> <p>Notes: See the fields listed in Section 4.2.4, Income Payment Information, on page Error! Bookmark not defined.</p> <hr/> <p>This applies to additional issuance instructions only.</p>
GAAA	CUSIP Number	MAAI	<p>Variable Rate Income Payment information on the issuance instruction does not match the original issuance instruction's Variable Rate Income Payment information</p> <hr/> <p>Notes: See the fields listed in Section 4.2.5, Variable Rate Income Payment Information, on page Error! Bookmark not defined.</p> <hr/> <p>This applies to additional issuance instructions only.</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
GAAA	CUSIP Number	MAAJ	<p>Principal Payment information on the issuance instruction does not match the original issuance instruction's Principal Payment information</p> <hr/> <p>Notes: See the fields listed in Sections 4.2.7, Call Information, on page Error! Bookmark not defined., and 4.2.8, Periodic Principal Payment Information, on page Error! Bookmark not defined.</p> <p>This applies to additional issuance instructions only.</p> <hr/>
GAAA	CUSIP Number	MAAK	<p>Indexed Principal Payment information on the issuance instruction does not match the original issuance instruction's Indexed Principal Payment information</p> <hr/> <p>Notes: See the fields listed in Sections 4.2.9, Indexed Principal Payment Information, on page Error! Bookmark not defined.</p> <p>This applies to additional issuance instructions only.</p> <hr/>
GAAA	CUSIP Number	MAAL	<p>Put Option and Call Information; information on the issuance instruction does not match the original issuance instruction's Put Option and Call information</p> <hr/> <p>Notes: See the fields listed in Sections 4.2.6, Put Option Information, on page Error! Bookmark not defined., and 4.2.7, Call Information, on page Error! Bookmark not defined.</p> <p>Applies to additional issuance instructions only.</p> <hr/>
GAAI	Foreign Currency Code ID	9AAE	<p>Foreign Currency Code ID is not a valid ISO currency code or Foreign Currency Indicator = N and the Foreign Currency Code ID is not equal to USD (US Dollars) or Foreign Currency Indicator = Y and the Foreign Currency Code ID is equal to USD (US Dollars)</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
GAAO	Income Payment Type	9AAE	<p>Income Payment Type is not equal to P, Z or I or Income Payment Type is not equal to Z and the issuer number is set up as a discount issuer number or Rate Type = F and Income Payment Type is not equal to P or I or Rate Type = V and the Income Payment Type is not equal to P or I or Income Payment Type = P and the Income Rate Type = F, or Income Payment Type = P and the Income Rate Type = V, or Income Payment Type = Z, or Income Payment Type = I and the Income Rate Type = F, or Income Payment Type = I, and the Income Rate Type = V, and the fields that were not applicable did not contain the default value of spaces or zeroes</p> <hr/> <p>Note: Refer to Section 4 for a list of fields not applicable based on Income Rate Type and Income Payment Type.</p>
GAAZ	Issuance Product Type	9AAE	<p>Issuance Product Type not equal to Q or Issuance Product Type not equal to the issuance product type on the Issuer Number Table for the issuer number specified or Issuance Product Type = Q (Bankers' Acceptance) and the fields that are not applicable were not initialized to the default value of spaces or zeroes</p>
GAAZ	Instruction Type	9AAE	Instruction type is not equal to I
GABA	Income Payment Index Maturity Interval Number	9AAE	Index maturity interval number is not equal to 00–99

MMI Error Codes			
Field Code	Field Name	Error Code	Description
GABB	Repayment PUT Option Frequency	9AAE	<p>Repayment Option Frequency is not equal to A, S, Q, M, O, or I</p> <p>Note: Applies when the Repayment Put Option Indicator = Y</p> <p>or</p> <p>End date of last tender period is not equal to the end date of first tender period.</p> <p>Note: Applies when Repayment Put Option Indicator =Y and Repayment put option frequency = 0.</p> <p>or</p> <p>End date of last tender period is less than the pay date of the first tender period</p> <p>Note: Applies when Repayment put option indicator = Y and repayment put option frequency = A, S, Q, M, or I.</p>
GABC	Principal Payment Frequency Interval Type	9AAE	Principal Payment Frequency Interval Type is not equal to Y, M, W or D
GABD	Principal Payment Frequency Interval Number	9AAE	<p>Principal Payment Frequency Interval Number is less than 7 and the Principal Payment Frequency Interval Type = D</p> <p>or</p> <p>Principal Payment Frequency Interval is more frequent than the Income Payment Frequency Interval, or the Principal Payment Frequency Interval does not fall in the cycle of the Income Payment Frequency Interval</p>
GABD	Principal Payment Frequency Interval Number	9AAF	Principal Payment Frequency Interval Number is not numeric
GABD	Principal Payment Frequency Interval Number	9AAH	Principal Payment Frequency Interval Number = zero and the Principal Payment Frequency Interval Type = Y, M or W
GABE	Principal Payment Index Maturity Interval Type	9AAE	<p>Index Maturity Interval Type is not equal to Y, M or D</p> <p>or</p> <p>Index Maturity Interval Type is blank and Principal Payment Maturity Interval Number, and Principal Payment Spread Sign Type, and Principal Payment Spread Percentage are not equal to default values</p>

MMI Error Codes			
Field Code	Field Name	Error Code	Description
GABF	Principal Payment Index Maturity Interval Number	9AAE	Index maturity interval number is not equal to 00–99
GABG	Letter of Credit Bank Number	9AA5	Field is equal to spaces and Letter of Credit Bank Name was entered
GADB	Draft Type	9AAE	Draft Type not equal to 1 thru 7
GADC	Origination Entity	9AA5	Field is equal to spaces
GADC	Origination Entity	9AAE	US postal code is invalid or Data provided when field is not applicable or Data provided was of the incorrect type
GADC	Origination Entity	9AAO	ISO country code is invalid
GADE	Destination Entity	9AA5	Field is equal to spaces
GADE	Destination Entity	9AAE	US postal code is invalid or Data provided when field is not applicable or Data provided was of the incorrect type
GADE	Destination Entity	9AAO	ISO country code is invalid
GADF	Storage Entity	9AA5	Field is equal to spaces
GADF	Storage Entity	9AAE	US postal code is invalid or Data provided when field is not applicable or Data provided was of the incorrect type
GADF	Storage Entity	9AAO	ISO country code is invalid
HAAA	Income Payment Variable Rate Index Name	9AA5	Index name = blanks
HAAC	Principal Payment Variable Rate Index Name	9AA5	Index name = blanks
HAAE	Drawer	9AA5	Drawer is equal to spaces
HAAF	Letter of Credit Bank Name	9AA5	Field is equal to spaces and Letter of Credit Bank Number was entered

MMI Error Codes			
Field Code	Field Name	Error Code	Description
HAEB	Bank on Which Drawn	9AA5	Field is equal to spaces
HAEC	Tenor Text	9AA5	Field is equal to spaces
HAEC	Tenor Text	9AAE	Provided text does not comply with standard text options or Provided date is invalid or Calculated tenor date not equal to draft maturity date
HAED	Commodity Name	9AA5	Field is equal to spaces
ZZZZ	Error In Calling Internal Module	9999	Program/System error; call DTC Support

Additional Error Codes:

Field Code	Field Name	Error Code	Description
HAEF	Asset-Backed Indicator	9AAE	Asset-Backed Indicator is not equal to Y or N or Indicator on the Issuer Table is set to N and the indicator on the issuance instruction is equal to Y.
HAEG	Exchangeable Indicator	9AAE	Exchangeable Indicator is not equal to Y or N or Indicator on the Issuer Table is set to N and the indicator on the issuance instruction is equal to Y.
HAEH	Exchanged CUSIP	9AAH	First 6 characters of the CUSIP Number (issuer number) = zeroes.
HAEH	Exchanged CUSIP	9AA0	CUSIP Number is invalid (positions 1-8 of the CUSIP number is not equal to A-H, J-N, P-Z, or 0-9, or position 9 of the CUSIP number is not equal to 0-9. Note: The letters I and Q are not valid characters to be used for the CUSIP number.
HAEH	Exchanged CUSIP	9AA1	Invalid Check Digit for CUSIP Number
HAEH	Exchanged CUSIP	MAAC	First 6 characters of the CUSIP Number (issuer number) not found on the Issuer Number Table; issuer number status = D (pending delete) on the Issuer Number Table; or the acronym's status = D (pending delete) on the Issuer Acronym Table for the specified issuer number.

Field Code	Field Name	Error Code	Description
HAEH	Exchanged CUSIP	MAAC	First 6 characters of the CUSIP Number (issuer number) not found on the Issuer Number Table; issuer number status = F (frozen) on the Issuer Number Table; or the acronym's status = F (frozen) on the Issuer Acronym Table for the specified issuer number.
HAEH	Exchanged CUSIP	MAAE	CUSIP Number is inactive on MFC Security Table
HAEH	Exchanged CUSIP	MAAR	Exchanged CUSIP is not Exchange Eligible.

7. RELEASE NOTES

This is the document history reflecting changes to the file.

- 10/11/2022 Replaced LIBOR with Linked to London Calendar in the Common Record Header and the Variable Rate Income and Principal Payment sections.
- 04/30/2020 The following changes were made to bring this document up to current standards:
- Made general updates to remove outdated references and reformat the document.
- 12/01/1998 Document created.

FOR MORE INFORMATION

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