

Federal Home Loan Banks - Office of Finance General Data Extract Guidelines

Author: Geoffrey R. Henton, FHLB-OF (henton@fhlb-of.com)

Modified: 04/25/97 4:01 PM

Filename: FILESPEC.PDF

Function: This file contains file specifications for outstanding Federal Home Loan Banks Issues. The information contained in the files is extracted on a daily basis and is made available to the Federal Home Loan Banks - Office of Finance web server: <http://www.fhlb-of.com> by 10am the each business day.

File Creation Schedule:

Files are created each weekday morning at 6:30am and will be updated to the WEB page by 10am each morning. Three sets of files may be created [xxxx = Extract Name (e.g. bond, cpn, vpr, etc.)]:

Type	Naming Std	Comments
Issue	mmddxxx.dat	Contains bond settlements for a given day.
Full	allxxx.dat	Contains all outstanding bonds
Change	chgxxx.dat	Contains bonds that have had service activity on the most recent business day.

The Full extract is created only on Fridays after all existing data extracts are removed.

Compressed Files.

The above files are compressed into self-extracting ZIP files which are available on www.fhlb-of.com under the "Servicing" section. The files are:

- stdchg.exe (Daily Changes)
- stddly.exe (Daily Issues)
- stdall.exe (Weekly Full)

All of the zipped files contain a copy of this file.

Notation:

Field names, types, position location, and special formatting are denoted for each extract file. The following notation and examples summarize the various types and formats:

Description of Data Types

Data Types	Meaning	Example	Value Example
CHAR	Character	313392XYZ	
DATE	Date	YYYYMMDD	19960404
NUMBER(X)	Integer, Length=X	NUMBER(3)	123
NUMBER(X,Y)	Decimal, Total Length=X (not including decimal), number of decimal places = Y	NUMBER(10,7)	101.1234567

Description of Format Codes

FORMAT CODES	Meaning	Example	Value Example
9	Number	999.999	101.000
YYYY	Year	YYYY	1996
MM	Month	MM	12
DD	Day	DD	23
,	Comma Mask	99,999	12,347
\$	Dollar	\$\$,\$\$\$9.99	\$125.34
-	Signed Nbr (left)	---.99	-10.45
Z	Blank Padded	ZZ9	29

Description of Position Codes

Position Codes	Meaning
X:Y	X = Starting Position in Extract File Y = Ending Position in Extract File

Federal Home Loan Banks - Office of Finance
General Data Extract Guidelines

File Format Specifications (“*” = Type):

Extract File **BOND.DAT*
Description File contains descriptive information about FHLB Domestic Bond, MTN and Global
 Issues
File Type: ASCII
Record Length: 486
Unique Key(s) CUSIP
Line 1-2 Header
Lines 3 - n Data in the following format:

FIELD NAME	TYPE	POSITION	FORMAT
CUSIP	CHAR	2:10	
Series	CHAR	12:18	
Traded	CHAR	20:27	YYYYMMDD
Issued	DATE	29:36	YYYYMMDD
Maturity	DATE	38:45	YYYYMMDD
Type	CHAR	47:61	
FirstCPN	DATE	63:70	YYYYMMDD
CPNFreq	CHAR	72:72	
PrinCurrency	CHAR	74:76	
CPNCurrency	CHAR	78:80	
RateType	CHAR	82:82	
RateSubType	CHAR	84:84	
CallType	CHAR	86:88	
Initial Par	NUMBER(15,2)	91:106	ZZZZ9.99
Reopened	NUMBER(15,2)	108:123	ZZZZ9.99
Outstanding	NUMBER(15,2)	125:140	ZZZZ9.99
IssuePrice	NUMBER(9,6)	142:151	ZZ9.999999
InitialCoupon	NUMBER(9,6)	153:162	ZZ9.999999
MinDenom	NUMBER(15,2)	164:179	ZZZZ9.99
Multiples	NUMBER(15,2)	181:196	ZZZZ9.99
DayCount	CHAR	198:207	
PayAgent	CHAR	209:228	
VarPrinInd	CHAR	230:230	
Coupon Formula	CHAR	232:486	

Federal Home Loan Banks - Office of Finance
General Data Extract Guidelines

Extract File **CALL.DAT*
Description File contains call structure information about FHLB Domestic Bond, MTN and Global Issues
File Type: ASCII
Record Length: 339
Unique Key(s) CUSIP, StartDt
Line 1-2 Header
Lines 3 - n Data in the following format:

FIELD NAME	TYPE	POSITION	FORMAT
CUSIP	CHAR	2:10	
CallType	CHAR	12:41	
StartDt	DATE	43:50	YYYYMMDD
EndDt	DATE	52:59	YYYYMMDD
NextCall	DATE	61:68	YYYYMMDD
Date	CHAR	71:73	
F [Frequency]	CHAR	76:76	
SimpNdx	CHAR	77:83	
Formula	CHAR	85:339	

Extract File **CAP.DAT*
Description File contains cap/floor information for bonds, MTNs and Global Issues
File Type: ASCII
Record Length: 68
Unique Key(s) CUSIP, Seq
Line 1-2 Header
Lines 3 - n Data in the following format:

FIELD NAME	TYPE	POSITION	FORMAT
CUSIP	CHAR	2:10	
Seq	NUMBER(3,0)	12:14	ZZ9
StartDt	DATE	16:23	YYYYMMDD
EndDt	DATE	25:32	YYYYMMDD
PerCap (period)	NUMBER(5,1)	34:39	ZZZ9.9 (bps)
AbCap (abs)	NUMBER(8,6)	41:49	ZZZ.999999 (%)
PerFloor (per.)	NUMBER(5,1)	51:58	ZZZ9.9 (bps)
AbFloor (abs.)	NUMBER(8,6)	60:68	ZZZ.999999 (%)

Federal Home Loan Banks - Office of Finance
General Data Extract Guidelines

Extract File **CPN.DAT*
Description File contains coupon information for bonds, MTNs and Global Issues
File Type: ASCII
Record Length: 324
Unique Key(s) CUSIP, Seq
Line 1-2 Header
Lines 3 - n Data in the following format:

FIELD NAME	TYPE	POSITION	FORMAT
CUSIP	CHAR	2:10	
Seq	NUMBER(3,0)	12:14	ZZ9
StartDt	DATE	16:23	YYYYMMDD
Coupon	NUMBER(8,6)	25:33	ZZZ.999999 (%)
Margin	NUMBER(9,6)	35:44	----.999999 (%)
SimpNdx (seq)	NUMBER(3,0)	46:52	ZZ9
FirstRst	DATE	54:61	YYYYMMDD
CpnFrq	CHAR	63:68	ZZZ.999999 (%)
Formula	CHAR	70:324	

Extract File **DLR.DAT*
Description File contains dealer information for bonds, MTNs and Global Issues
File Type: ASCII
Record Length: 32
Unique Key(s) CUSIP
Line 1-2 Header
Lines 3 - n Data in the following format:

FIELD NAME	TYPE	POSITION	FORMAT
CUSIP	CHAR	2:10	
Dealer	CHAR	12:32	

Federal Home Loan Banks - Office of Finance
General Data Extract Guidelines

Extract File **NDX.DAT*
Description File contains market index information for bonds, MTNs and Global Issues
File Type: ASCII
Record Length: 72
Unique Key(s) CUSIP, Seq
Line 1-2 Header
Lines 3 - n Data in the following format:

FIELD NAME	TYPE	POSITION	FORMAT
CUSIP	CHAR	2:10	
Seq	NUMBER(3,0)	12:14	ZZ9
Descrip	CHAR	16:45	
F (Reset Freq)	CHAR	47:47	
FirstRst	DATE	49:56	YYYYMMDD
CpnFrq	CHAR	63:68	
Usage	CHAR	58:72	

Extract File **VPR.DAT*
Description File contains variable principal information for bonds, MTNs and Global Issues
File Type: ASCII
Record Length: 308
Unique Key(s) CUSIP, Seq
Line 1-2 Header
Lines 3 - n Data in the following format:

FIELD NAME	TYPE	POSITION	FORMAT
CUSIP	CHAR	2:10	
MINPCT	NUMBER	12:31	ZZ9.999999
MAXPCT	NUMBER	33:52	ZZ9.999999
VarPrinFormula	CHAR	54:308	