



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

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Filename: PublicWebSiteDataFilesSpec.doc

Web location: http://www.fhlb-of.com/ofweb_userWeb/resources/filespec.pdf

Function: This file contains file specifications for outstanding Federal Home Loan Banks issues. The information contained in these files is extracted on a daily basis and posted on the Bond Data Files page of the Federal Home Loan Banks - Office of Finance website at http://www.fhlb-of.com/ofweb_userWeb/pageBuilder/bond-data-files-74 by 10 a.m. ET. each business day.*

File Creation Schedule:

Files are created each weekday morning at 6:30 a.m. and will be updated to the website by 10 a.m. 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.

*Bond Data Files include FICO (3177xxxxx) and REFCORP (7611xxxxx) bonds that are serviced by the Office of Finance.

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

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

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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	

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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 (%)

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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	

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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	