

Fixed Income Clearing Corporation

GSD Interactive Messaging – Demand Repo
Processing: Supplement to Participant Specifications
for Comparison Input and Output (Version 2.0)

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ORGANIZATION OF DOCUMENT

1.	Message Changes to Support Demand Repo Processing	1
2.	MT515 and MT518 Messages	5
3.	MT509 Messaging Specifications - Supplement to Section 4.3.....	6
4.	MT599 Messaging Specifications - Supplement to Section 4.5.....	20
5.	Message Samples - Supplement to Appendix C.....	24

1. MESSAGE CHANGES TO SUPPORT DEMAND REPO PROCESSING

Background

As described in Important Notice GOV016.08 (dated January 30, 2008), and the New Service Bulletin dated April 16, 2008, GSD is planning to institute Demand Processing for Brokered Repo trades. This document is intended to serve as a supplement to the “Interactive Messaging Participant Specifications for Comparison Input and Output - Version 2.0.” It highlights those changes to messaging that will be utilized to support Demand Processing.

Because this is a supplement, this document should only be used to identify changes to already existing specifications for MT509 and MT599 records. In order to minimize impact to participant systems, it should be noted that the only changes being made to the specification are those changes deemed necessary to facilitate Demand processing information flow. No other changes are being made to the specification at this time. The layouts presented here are the same as those provided in the above referenced April New Service Bulletin.

To obtain full documentation for all GSD comparison messaging, participants must refer to the abovementioned Interactive Messaging Specifications posted to DTCC.com at <http://www.dtcc.com/products/documentation/cs/ficc/gov/gscv.rttm.v2.pdf>.

Please refer to both the Important Notice and New Service Bulletin cited above to gain a more in-depth understanding of the service to be implemented.

Message Changes

Changes for Dealers/Demand Recipients

Repo Dealers (Demand Recipients) will receive MT599 Demand Submission Cutoff messages. Additionally those Dealers that elect to receive DK SWIFT output will receive MT599 DK Submission Cutoff messages.

Other than receiving new MT599 messages, Dealer Bilateral Submitters/Demand Recipients will not be affected by any message format changes. MT515, MT509, and MT518 Message layouts will not change for Dealers/Demand Recipients. (Please refer to MT509 changes on page 3 to understand conditions applying to this statement.)

Dealers must also be prepared to receive both Demand and Bilateral MT518 Comparison Requests (Comparison Request Modifies and Comparison Request Cancels) from the same IDB contraparty – possibly even for the same trade- where the submission type changes during the day.

Changes for Interdealer Brokers (IDBs)/Demand Submitters

Repo Brokers (Demand Submitters) will receive MT599 Demand Submission Cutoff messages. Additionally those Brokers that elect to receive DK SWIFT output will receive MT599 DK Submission Cutoff messages.

In addition to new MT599 messages, IDBs/Demand Submitters will receive enhanced MT509 messages. These will now, in addition to providing trade status, also reflect the current submission type of their RP trade. Additionally, MT518 advice records will continue to identify submission type of the trade.

Because submission type assigned by RTTM to a given trade may change intraday, Demand Submitters must pay attention to the new field on MT509 messages indicating the submission type. Demand Submitters must also pay attention to the trade indicator field on the MT518 advice messages they receive to note the most recently updated submission type of their trade.

Rules

It should be noted that while the discussion has been focused on 4PM being the cutoff for Demand submission, and 4:30PM being the cutoff for DK submission, participants, that submit and receive message output, must rely on RTTM notifications of these cutoffs via transmission of MT599 messages for system events. Under exception circumstances should deadlines for Demand or DK submission be extended, MT599 messages will be sent out later than the 4 PM or 4:30PM specified in documentation.

Participants should follow rules for Bilateral matching for all brokered RP trades submitted by the IDB (as well as Dealer) after 4 PM. All IDB and Dealer trades as well as trades whose modifications were submitted after the Demand cutoff will be treated as Bilateral submission type.

Participants should follow rules for Demand trade matching for those Brokered RP trades submitted (and potentially modified) by an IDB before 4PM.

In general-

- IDB submissions before 4PM will be Demand
- IDB submissions after 4PM will be Bilateral
- IDB pre 4PM submissions that are not yet matched, but are modified after 4PM change from Demand to Bilateral
- All DKs submitted after 4:30PM will be rejected
- All post comparison cancel requests will be Bilateral
- All post comparison modifies will conform to the latest submission type assigned. i.e., if the last submission type of the trade prior to the modify is Demand- the post comparison modify records will be Demand. If it was Bilateral, it will continue to be Bilateral.
- All trades assigned Bilateral submission type will remain Bilateral. No Bilateral trades will ever be given, or revert to, a Demand Submission designation.

Exceptions

- Where an IDB submits before 4 PM, but acts on their trade after 4PM, the submission type for that trade may change intraday, as discussed:
 - where an IDB submits before 4PM, and modifies their unmatched trade after 4PM, the (originally designated) Demand trade becomes Bilateral.
 - where an IDB submits a Demand Trade before 4PM, the trade is then Compared, and then the IDB modifies the trade post comparison after 4PM, the trade remains Demand.
 - where an IDB submits a Demand Trade before 4PM, it is then Compared, and then the IDB submits a Cancel- the Cancel request will be Bilateral (regardless of the timing of the Post Comparison Cancel submission).

- It should be noted that, after 4PM, where a DK Remove is applied to a trade that was previously Demand, **the trade and new related Comparison Request sent to the Dealer will be treated as Demand.**

e.g., if a Demand trade submitted before 4PM is DKed, and the DK is removed after 4PM, the trade and the related advisory will indicate the trade as Demand, (not Bilateral).

Conversely, if a Demand trade pending comparison is modified after 4PM, it becomes Bilateral. Should the now Bilateral trade be DKed before 4:30PM- and the DK is removed later that day, the trade and related comparison request will revert back to Bilateral.

For information regarding message flows, participants should refer to Appendix B of GSD Interactive Messaging Participant Specifications for Comparison Input and Output (Version 2.0), published in 2001 at <http://www.dtcc.com/products/documentation/cs/ficc/gov/gscs.rttm.v2.pdf>.

Demand Flows depicted continue to represent scenarios for those IDB Repo Trades submitted before the 4PM Demand Submission Cutoff. Participants should also refer to Bilateral flows for all IDB trades submitted after 4PM.

Participants should be aware that while certain scenarios do not produce changes in the message flows, they may produce changes in the underlying submission type of a trade. As noted above, Demand trades may change to Bilateral based upon the timing of modifications/actions entered to the application.

Specific Format Changes

- **MT515**

No changes have been contemplated for MT515 input records. All participants should continue to submit trades/actions as they do today.

- **MT509**

As discussed above, brokers should be prepared to accept MT509 output containing an additional field intended to notify the broker of the current submission type of a trade they have submitted. The field will be placed in the LINK block on the MT509 that contains the BASK, or Broker Reference. The Broker Reference on the inbound MT515 (or via the web) must be submitted in order to receive submission type information on outbound MT509s.

Additionally, should Dealers submit trades to RTTM with the Broker Reference (:20C::BASK//) field populated, they will receive the new tag/field, denoting trade submission type, on their MT509 status message output.

It should be noted that The Broker Reference (BASK) is mandatory for Broker trade input, while it is optional for Dealer trade submission. Where no Broker Ref has been supplied, there will be no BASK LINK block on MT509 output- and, therefore, there will be no submission type reflected on the outbound message.

The revised LINK block containing BASK (Broker Reference number) for a trade that has been booked as a **Demand Repo Trade** will now be reflected as follows:

:16R: LINK

:13B::LINK/GSCC/**TRDR**

:20C::BASK//DEMANDREPO123

:16S: LINK

Other potential qualifiers for this field representing differing submission types for Cash and Repo trades can be found on the attached layout and field specifications. No other changes to MT509s have been contemplated.

- **MT518**

No changes have been contemplated for MT518 output records. Participants should, however, pay attention to the trade indicator field to determine the submission type of their trade or the advisory received. It should also be noted (as discussed previously), that Dealers must be prepared to receive different submission types on advisories for the same contra broker and, potentially, for the same trade.

- **MT599**

Two new MT599 administrative messages will be sent intraday to notify participants of submission cutoffs for Demand trades and DKs.

- **Demand Trade Submission Cutoff** - Tag 79 in the message will be reflected as follows for a Demand submission cutoff message sent on business day April 3, 2008.

:79:GSCC/GADM/PREP/20080403160059/**SCDM**/20080403/NXTD/20080404

- **DK Submission Cutoff** - Tag 79 in the message will be reflected as follows for a DK submission cutoff message sent on business day April 3, 2008.

:79:GSCC/GADM/PREP/20080403163059/**SCDK**/20080403/NXTD/20080404

2. MT515 AND MT518 MESSAGES

As noted previously, there are no changes to the MT515 input records and MT518 output records for Demand Repo Processing.

If needed, please refer to Sections 4.2 and 4.4 in the “Interactive Messaging Participant Specifications for Comparison Input and Output - Version 2.0.” (posted on the DTCC website at <http://www.dtcc.com/products/documentation/cs/ficc/gov/gsc.rtm.v2.pdf>).

3. MT509 MESSAGING SPECIFICATIONS - SUPPLEMENT TO SECTION 4.3

This section contains the following sections:

- General Format
- Field Specifications
- Field Analysis

Note: Changes are highlighted in blue (for colored printers) or gray (for black and white printers).

MT509 GENERAL FORMAT

M/O	Tag	Block/Qualifier	Subqualifier/Options	Field Description	Data Field Format
				Message Header	
				Password	12!c
				Sender	8!c
				Message Type	3!n/3!n/4!c
				Receiver	8!c
M	:16R:	GENL		Block Start	
M	:20C:	:SEME//		Sender's Reference for this Msg	16x
M	:23G:	INST		Message Function - Instruct or	4!c
		CAST		Cancel	
O	:98C:	:PREP//		Preparation Date/Time	YYYYMMDDHHMMSS
M	:16R:	LINK		Repeat Block Start	
M ¹	:20C:	:MAST//		Participant External Reference Number	16x
M	:16S:	LINK		Repeat Block End	
M	:16R:	LINK		Repeat Block Start	
O	:20C:	:PREV//		Previous Reference Number	16x
M	:16S:	LINK		Repeat Block End	
M	:16R:	LINK		Repeat Block Start	
O	:20C:	:RELA//		Related Reference No (Sender's Reference)	16x
M	:16S:	LINK		Repeat Block End	
M	:16R:	LINK		Repeat Block Start	
O	:20C:	:INDX//		Secondary External Reference Number	16x
M	:16S:	LINK		Repeat Block End	
M	:16R:	LINK		Repeat Block Start	
O	:20C:	:LIST//		GSCC Assigned Reference	16x
M	:16S:	LINK		Repeat Block End	
M	:16R:	LINK		Repeat Block Start	
O	:20C:	:PROG//		Contraparty Ref Number	16x
M	:16S:	LINK		Repeat Block End	
M	:16R:	LINK		Repeat Block Start	
O	:13B:	:LINK/	GSCC/CASH	Submission Type Bilateral Cash	

¹ MAST will exist on all MT509 messages except in the case where the MT509 message has been generated in response to an MT515 DK submitted, or is a reject in response to receiving a non-SWIFT-compliant MT515.

MT509 GENERAL FORMAT

M/O	Tag	Block/Qualifier	Subqualifier/Options	Field Description	Data Field Format
				or	
			GSCC/REPO	Submission Type Bilateral Repo or	
			GSCC/TRLK	Submission Type Locked-In Cash or	
			GSCC/TRLR	Submission Type Locked-In Repo or	
			GSCC/TRDC	Submission Type Demand Cash or	
			GSCC/TRDR	Submission Type Demand Repo	
O	:20C:	:BASK//		Broker Reference Number	16x
M	:16S:	LINK		Repeat Block End	
M	:16R:	STAT		Repeat Block Start	
M	:25D:	:IPRC/	/PACK	Trade Input Accepted/Validated or	4!c
			/REJT	Trade, Trade Modify, or DK is rejected or	
			GSCC/RPSP	Repo Substitution Processed or	
			GSCC/MODA	Modify Accepted or	
			GSCC/MODP	Modify Processed or	
			GSCC/DELE	Deleted Uncompared Transaction or	
			GSCC/PADK	DK Accepted or	
			GSCC/DPPR	DK Processed or	
			GSCC/DEDK	Trade Canceled due to DK or	
		:CPRC/	/PACK	Cancel Accepted or	
			/REJT	Cancel Rejected or	
			/CAND	Cancel Processed or	
			GSCC/UPBP	Cancel Lifted by Participant (Uncancel processed) or	
		:MTCH/	/MACH	Trade Compared or	
			GSCC/PSUM	Trade Compared through Par Summarization	
M	:16R:	REAS		Optional Repeat Block Start	
M	:24B:	:REJT/		Reject Reason Code (see Appendix E)	4!c
O	:70D:	:REAS/	/GSCC	Reject Reason Narrative	(6*35x)
			/MDRJ	Modify Rejected or	4!c
			/DKRJ	DK Rejected	

MT509 GENERAL FORMAT

M/ O	Tag	Block/ Qualifier	Subqualifier/ Options	Field Description	Data Field Format
				Narrative	
M	:16S:	REAS		Repeat Block End	
M	:16S:	STAT		Repeat Block End	
M	:16S:	GENL		Block End	

MT509 FIELD SPECIFICATIONS

Block/Tag	Notes
Message Header	Each Message must contain a message header. All header fields are mandatory fixed format with trailing blanks, where required.
Password	12!c Password fields will be blank filled on MT509 messages.
Sender	8!c GSCCTRRS (GSCC Trade Registration and Reconciliation System) will always be the sender of the MT509 messages in this document.
Message Type	3!n/3!n/4!c The first three characters indicate to the recipient the message type (509); the second three positions reflect the version of the message interface (currently always 000). The last four characters indicate the issuer code to be used in the message ("GSCC").
Receiver	8!c Participant ID
GENL	This mandatory block provides general information regarding the message. It appears only once in a Status Message.
20C	<p>Sender Message Reference</p> <ul style="list-style-type: none"> SEME// - This mandatory field contains the sender's (GSCC) message reference number. It is used on all messages sent by GSCC and will contain a unique number to unambiguously identify each message. (This is a communications message number, not a trade number.) <p>Note: While the SWIFT message accommodates both Upper and Lower case alphanumeric and certain symbols, for GSCC purposes, this field will be populated with an upper case alphanumeric value. It will not contain symbols or hyphens.</p> <p style="text-align: right;"><i>e.g., :20C::SEME//GSCCCOMREF1</i></p>
23G	<p>Function of the Message</p> <p>This mandatory field is used on all messages to identify the function of the message. It will either be the status of an Instruct, Modify, or DK (INST), or regarding the submission of a cancellation of a previous message (CAST).</p> <ul style="list-style-type: none"> INST - This qualifier will be used for trade status messages usually referring to Instructs, Modifies or DK's. It will also be reflected on all MT509 reject messages where the MT515 was rejected for being non-SWIFT compliant CAST - This qualifier will be used on the various messages referring to cancellations. <p style="text-align: right;"><i>e.g., :23G:INST</i></p>
98C	<p>Preparation Date and Time</p> <ul style="list-style-type: none"> PREP// - This field will be reflected on all messages to indicate the date and time the message was prepared by GSCC. <p>Note: The "C" format for this (98) tag indicates a date/time format of "YYYYMMDDHHMMSS".</p> <p style="text-align: right;"><i>e.g., :98C::PREP//19991215112515</i></p>
LINK	The LINK Block will be repeated for as many reference qualifiers as need to be included in a Trade Status Message. Each subsequence contains reference numbers to identify the trade or record for which the status is being reported. Each reference number will be enclosed within a Start LINK Block (:16R:LINK) and End LINK Block (:16S:LINK). All LINK repeating subsequences are within the GENL Block.
13B	<p>LINK</p> <ul style="list-style-type: none"> LINK/GSCC/CASH- This qualifier/option is used to note that the MT509 status pertains to a Buy/Sell Trade requiring Bilateral comparison LINK/GSCC/REPO- This qualifier/option is used to note that the MT509 status pertains to

MT509 FIELD SPECIFICATIONS

Block/Tag	Notes
	<p>a Repo Trade requiring Bilateral comparison</p> <ul style="list-style-type: none"> • LINK/GSCC/TRLK- This qualifier/option is used to note that the MT509 status pertains to a Locked-in Buy/Sell Trade • LINK/GSCC/TRLR- This qualifier/option is used to note that the MT509 status pertains to a Locked-in Repo Trade • LINK/GSCC/TRDC- This qualifier/option is used to note that the MT509 status pertains to a Demand Buy/Sell Trade • LINK/GSCC/TRDR- This qualifier/option is used to note that the MT509 status pertains to a Demand RepoTrade <p>Note: The :13B: LINK field will appear on all MT509 status messages only in the block containing the BASK qualifier (Broker Reference). Where no broker reference (BASK) is contained on a trade record (e.g., for a dealer trade), the :13B: LINK field will not appear. Where a Dealer has populated the Broker Reference Field (:20C::BASK) on their inbound MT515 record (or via screen input, Dealers will also receive this new field on outbound MT509 Status Messages.</p> <p style="text-align: right;">e.g., :13B::LINK/GSCC/TRDR</p>
20C	<p>Reference</p> <p>As indicated above, each reference number will be enclosed in a LINK Start and End Block.</p> <ul style="list-style-type: none"> • MAST// - Master Reference Number - This qualifier contains the Participant's Reference Number for the trade (External Reference Number). The MAST qualifier will be present on all MT509's except where an MT515 message was rejected for being non-SWIFT compliant, and on MT509's referring to MT515 DK records submitted. • PREV// - Previous Reference Number - This qualifier is used only on records where the External Reference Number has been modified by the Participant and will contain the Participant's Previous Reference Number. • RELA// - MT515 Sender's Message Reference Number - This qualifier will contain the Sender's Message Reference Number (20C::SEME//) from the MT515 submitted by the Participant. It will only appear on those MT509 messages, which are acknowledgements of receipt, or rejections, of MT515 Participant messages. This will be the only 20C qualifier in the LINK block where an MT509 Reject message is being created for a non-SWIFT compliant MT515. • INDX// - Secondary Reference Number - This qualifier will contain the Participant's Secondary Reference Number, on status messages for repo trades, where it has been provided by the Participant. • LIST// - GSCC Reference Number - This qualifier will contain GSCC's reference number (TID) for the trade. • PROG// - Contraparty X-Ref - This field reflects the Contraparty External Reference Number. It will only appear on MT509 messages related to Comparison Notification (e.g., Trade Compared (:25D::MTCH//MACH), and on MT509 messages providing the status of MT515 DK records submitted to GSCC.) • BASK// - Broker Reference Number - This field specifies the Participant's broker's reference and will be reflected only where the receiving Participant is a broker. (This field is required for broker submitted trades.) <p>Note: Please note that while the SWIFT message accommodates both Upper and Lower case alphanumeric and certain symbols, for GSCC purposes, this field will be populated with an upper</p>

MT509 FIELD SPECIFICATIONS

Block/Tag	Notes
	<p>case alphanumeric value. It will not contain symbols or hyphens except where the reference number has been assigned by GSCC.</p> <p style="text-align: right;"><i>e.g., :20C::MAST//PARTREF1</i></p>
STATUS	<p>The Status Block will appear on every MT509 message and will notify the Participant of the type of MT509 record being sent, as well as the status of the trade, or record, that was submitted to GSCC.</p>
25D	<p>Status Code</p> <p>The Status code indicates the record type/type of status message being sent by GSCC. The following are the various message types, which will be used for interactive messaging to support real-time comparison.</p> <ul style="list-style-type: none"> • IPRC//PACK - This qualifier/option is used to indicate that an instruction message has been accepted by GSCC. • IPRC//REJT - This qualifier/option is used to indicate that an Instruct, a Modify, or a DK message has been rejected by GSCC. Where this is used to indicate that a Modify, or DK record has been rejected, field 70D in the REAS block will be populated as follows: “:70D::REAS//GSCC/MDRJ” or “:70D::REAS//GSCC/DKRJ”. The IPRC//REJT qualifier will be used in all instances where an incoming MT515 is rejected for being non-SWIFT compliant (:24B::REJT/GSCC/F999). • IPRC//GSCC/RPSP - This qualifier/option is used to indicate to all parties to a repo trade that a repo substitution has been processed. • IPRC//GSCC/MODA - This qualifier/option is used to indicate to the submitter that a trade modification record has been accepted. • IPRC//GSCC/MODP - This qualifier/option is used to indicate to the submitter that the trade modification requested has been processed. • IPRC//GSCC/DELE - This qualifier/option is used to indicate to the submitter that a trade that was pending comparison has been deleted. • IPRC//GSCC/PADK - This qualifier/option is used to indicate to the submitter that a DK record has been accepted and is awaiting further processing. • IPRC//GSCC/DPPR - This qualifier/option is used to indicate to the submitter that a DK record accepted by the system has been processed. • IPRC//GSCC/DEDK - This qualifier/option is used to indicate that a trade previously submitted to GSCC has been Canceled due to DK. • CPRC//PACK - This qualifier/option is used to indicate to the submitter that a Cancel Record has been accepted by GSCC. • CPRC//REJT - This qualifier/option is used to indicate to the submitter that a Cancel Record submitted to GSCC has been rejected. • CPRC//CAND - This qualifier/option is used to indicate that a Cancel instruction has been processed (trade instruction has been canceled). This record will be sent when GSCC has processed a cancellation requested by a Participant. • CPRC//GSCC/UPBP - This qualifier/option is used to indicate that a Cancel record previously submitted has been removed or ‘lifted’ by either the participant or GSCC. • MTCH//MACH - This qualifier/option is used to indicate to the parties on a trade that a trade has compared. • MTCH//GSCC/PSUM - This qualifier/option is used to identify the trades that have

MT509 FIELD SPECIFICATIONS

Block/Tag	Notes
	<p>compared via par summarization. These records will be sent to a Participant for its trades that have been par summarized.</p> <p style="text-align: right;"><i>e.g., :25D::IPRC//PACK</i></p>
REASON	<p>The Reason Block will only appear on MT509 messages where an MT515 (Instruct, Modify, Cancel or DK) submitted by the Participant has been rejected by GSCC. Each Reason Code must be enclosed within a Start Reason (:16R:REAS) and End Reason (:16S:REAS) Block.</p>
24B	<p>Reason Code</p> <p>This field is mandatory in the block and will appear on all Reject messages. There can be multiple reason codes on any MT509 Reject Message; each Reason Code must be enclosed within a Start Reason (:16R:REAS) and End Reason (:16S:REAS) Block. The Reason Code will be populated with the following value:</p> <ul style="list-style-type: none"> • REJT - this qualifier will be reflected on all messages that indicate to the Participant that the MT515 they submitted was rejected by GSCC. <p>Note: As the list of error codes can be expanded in the future, the list will be amended, without modifying the entire specification. Please see Appendix E, which provides a list of all error conditions (and associated codes) that would result in the rejection of a Participant MT515 message.</p> <p style="text-align: right;"><i>e.g., :24B::REJT/GSCC/E020</i></p>
70D	<p>Reason Narrative (REAS)</p> <ul style="list-style-type: none"> • REAS//GSCC - The reason narrative field can contain narrative on those MT509 reject messages created in response to receiving a non-SWIFT compliant MT515, or can contain the following qualifier: • /MDRJ - This qualifier will be included on an MT509 Instruct Reject Message when a trade modification MT515 is rejected by GSCC. • /DKRJ - This qualifier will be included on an MT509 Instruct Reject Message when an MT515 DK submitted is rejected by GSCC. <p>Note: This narrative field will appear in the first repeating REAS sequence.</p> <p style="text-align: right;"><i>e.g., :70D::REAS//GSCC/MDRJ</i></p>

MT509 FIELD ANALYSIS

SWIFT MT509 Layout					MT509 Records											
M/O	Tag	Block/Qualifier	Subqualifier	Field Description	IPRC PACK	IPRC REJT	IPRC GSCC RPSP	IPRC GSCC MODA	IPRC GSCC MDRJ	IPRC GSCC MODP	IPRC GSCC DELE	IPRC GSCC PADK	IPRC GSCC DKRJ	IPRC GSCC DPPR	IPRC GSCC DEDK	
				Message Header												
				Password	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	
				Sender	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	
				Message Type	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	
				Receiver	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	
M	:16R:	GENL		Block Start												
M	:20C:	:SEME//		Sender's Reference for this Message	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	
M	:23G:	INST		Message Function- Instruct or	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	
		CAST		Cancel												
O	:98C:	:PREP//		Preparation Date/Time	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	
M	:16R:	LINK		Repeat Block Start												
M	:20C:	:MAST//		Participant Reference No.	✓	✓	✓	✓	✓	✓	✓				✓	
M	:16S:	LINK		Repeat Block End												
M	:16R:	LINK		Repeat Block Start												
O	:20C:	:PREV//		Previous Reference No.				✓	✓	✓						
M	:16S:	LINK		Repeat Block End												
M	:16R:	LINK		Repeat Block Start												
O	:20C:	:RELA//		Related Reference No. (MT515 Sender's Ref)	✓	✓		✓	✓			✓	✓			
M	:16S:	LINK		Repeat Block End												
M	:16R:	LINK		Repeat Block Start												
O	:20C:	:INDX//		Secondary External Reference Number	✓	✓	✓	✓	✓	✓	✓				✓	
M	:16S:	LINK		Repeat Block End												
M	:16R:	LINK		Repeat Block Start												
O	:20C:	:LIST//		GSCC Assigned Reference	✓		✓	✓	✓	✓	✓				✓	
M	:16S:	LINK		Repeat Block End												
M	:16R:	LINK		Repeat Block Start												

MT509 FIELD ANALYSIS

SWIFT MT509 Layout					MT509 Records											
M/O	Tag	Block/Qualifier	Subqualifier	Field Description	IPRC PACK	IPRC REJT	IPRC GSCC RPSP	IPRC GSCC MODA	IPRC GSCC MDRJ	IPRC GSCC MODP	IPRC GSCC DELE	IPRC GSCC PADK	IPRC GSCC DKRJ	IPRC GSCC DPPR	IPRC GSCC DEDK	
O	:20C:	:PROG//		Contraparty Reference No.								✓	✓	✓		
M	:16S:	LINK		Repeat Block End												
M	:16R:	LINK		Repeat Block Start												
	:13B:	:LINK/	GSCC/CASH	Submission Type Bilateral Cash or	✓			✓		✓	✓				✓	
			GSCC/REPO	Submission Type Bilateral Repo or	✓		✓	✓		✓	✓				✓	
			GSCC/TRLK	Submission Type Locked-in Cash or	✓			✓		✓						
			GSCC/TRLR	Submission Type Locked-in Repo or	✓		✓	✓		✓						
			GSCC/TRDC	Submission Type Demand Cash or	✓			✓		✓					✓	
			GSCC/TRDR	Submission Type Demand Repo	✓		✓	✓		✓					✓	
O	:20C:	:BASK//		Broker Reference No.	✓	✓	✓	✓	✓	✓	✓				✓	
M	:16S:	LINK		Repeat Block End												
M	:16R:	STAT		Repeat Block Start												
M	:25D:	:IPRC/	/PACK	Trade Accepted/ Validated	✓											
			/REJT	Trade Rejected		✓			✓				✓			
			GSCC/RPSP	Repo Substitution Processed			✓									
			GSCC/MODA	Modify Accepted				✓								
			GSCC/MODP	Modify Processed						✓						
			GSCC/DELE	Deleted Uncompared Transaction							✓					
			GSCC/PADK	DK Accepted								✓				
			GSCC/DPPR	DK Processed										✓		
			GSCC/DEDK	Trade Canceled due to DK											✓	
		:CPRC/	/PACK	Cancel Accepted												
			/REJT	Cancel Rejected												
			/CAND	Cancel Processed												
			GSCC/UPBP	Cancel Lifted by Participant												
		:MTCH/	/MACH	Trade Compared												
			GSCC/PSUM	Trade Compared through Par Summarization												
M	:16R:	REAS		Optional Repeat Block Start												

MT509 FIELD ANALYSIS

SWIFT MT509 Layout					MT509 Records											
M/O	Tag	Block/Qualifier	Subqualifier	Field Description	IPRC PACK	IPRC REJT	IPRC GSCC RPSP	IPRC GSCC MODA	IPRC GSCC MDRJ	IPRC GSCC MODP	IPRC GSCC DELE	IPRC GSCC PADK	IPRC GSCC DKRJ	IPRC GSCC DPPR	IPRC GSCC DEDK	
M	:24B:	:REJT/		Reject Reason Code (see Appendix E)		✓			✓				✓			
O	:70D:	:REAS/	/GSCC	Reject Reason Narrative		✓										
			/MDRJ	Modify Rejected					✓							
			/DKRJ	DK Rejected									✓			
M	:16S:	REAS		Repeat Block End												
M	:16S:	STAT		Repeat Block End												
M	:16S:	GENL		Block End												

MT509 FIELD ANALYSIS

SWIFT MT509 Layout					MT509 Records					
M/O	Tag	Block/Qualifier	Subqualifier	Field Description	CPRC//PACK	CPRC//REJT	CPRC//CAND	CPRC//GSCC/UPBP	MTCH//MACH	MTCH//GSCC/PSUM
				Message Header						
				Password	✓	✓	✓	✓	✓	✓
				Sender	✓	✓	✓	✓	✓	✓
				Message Type	✓	✓	✓	✓	✓	✓
				Receiver	✓	✓	✓	✓	✓	✓
M	:16R:	GENL		Block Start						
M	:20C:	:SEME//		Sender's Reference for this Message	✓	✓	✓	✓	✓	✓
M	:23G:	INST		Message Function- Instruct or					✓	✓
		CAST		Cancel	✓	✓	✓	✓		
O	:98C:	:PREP//		Preparation Date/Time	✓	✓	✓	✓	✓	✓
M	:16R:	LINK		Repeat Block Start						
M	:20C:	:MAST//		Participant Reference No.	✓	✓	✓	✓	✓	✓
M	:16S:	LINK		Repeat Block End						
M	:16R:	LINK		Repeat Block Start						
O	:20C:	:PREV//		Previous Reference No.						
M	:16S:	LINK		Repeat Block End						
M	:16R:	LINK		Repeat Block Start						
O	:20C:	:RELA//		Related Reference No. (MT515 Sender's Ref)	✓	✓				
M	:16S:	LINK		Repeat Block End						
M	:16R:	LINK		Repeat Block Start						
O	:20C:	:INDX//		Secondary External Reference Number	✓	✓	✓	✓	✓	✓
M	:16S:	LINK		Repeat Block End						
M	:16R:	LINK		Repeat Block Start						
O	:20C:	:LIST//		GSCC Assigned Reference	✓	✓	✓	✓	✓	✓
M	:16S:	LINK		Repeat Block End						
M	:16R:	LINK		Repeat Block Start						

MT509 FIELD ANALYSIS

SWIFT MT509 Layout					MT509 Records					
M/O	Tag	Block/Qualifier	Subqualifier	Field Description	CPRC//PACK	CPRC//REJT	CPRC//CAND	CPRC//GSCC/UPBP	MTCH//MACH	MTCH//GSCC/PSUM
O	:20C:	:PROG//		Contraparty Reference No.					✓	
M	:16S:	LINK		Repeat Block End						
M	:16R:	LINK		Repeat Block Start						
	:13B:	:LINK/	GSCC/CASH	Submission Type Bilateral Cash or	✓		✓		✓	✓
			GSCC/REPO	Submission Type Bilateral Repo or	✓		✓		✓	
			GSCC/TRLK	Submission Type Locked-in Cash or	✓		✓		✓	✓
			GSCC/TRLR	Submission Type Locked-in Repo or	✓		✓		✓	
			GSCC/TRDC	Submission Type Demand Cash or	✓		✓		✓	✓
			GSCC/TRDR	Submission Type Demand Repo	✓		✓		✓	
O	:20C:	:BASK//		Broker Reference No.	✓	✓	✓	✓	✓	✓
M	:16S:	LINK		Repeat Block End						
M	:16R:	STAT		Repeat Block Start						
M	:25D:	:IPRC/	/PACK	Trade Accepted/ Validated						
			/REJT	Trade Rejected						
			GSCC/RPSP	Repo Substitution Processed						
			GSCC/MODA	Modify Accepted						
			GSCC/MODP	Modify Processed						
			GSCC/DELE	Deleted Uncompared Transaction						
			GSCC/PADK	DK Accepted						
			GSCC/DPPR	DK Processed						
			GSCC/DEDK	Trade Canceled due to DK						
		:CPRC/	/PACK	Cancel Accepted	✓					
			/REJT	Cancel Rejected		✓				
			/CAND	Cancel Processed			✓			
			GSCC/UPBP	Cancel Lifted by Participant				✓		
		:MTCH/	/MACH	Trade Compared					✓	
			GSCC/PSUM	Trade Compared through Par Summarization						✓
M	:16R:	REAS		Optional Repeat Block Start						

MT509 FIELD ANALYSIS

SWIFT MT509 Layout					MT509 Records					
M/O	Tag	Block/Qualifier	Subqualifier	Field Description	CPRC//PACK	CPRC//REJT	CPRC//CAND	CPRC//GSCC/UPBP	MTCH//MACH	MTCH//GSCC/PSUM
M	:24B:	:REJT/		Reject Reason Code (see Appendix E)		✓				
O	:70D:	:REAS/	/GSCC	Reject Reason Narrative						
			/MDRJ	Modify Rejected						
			/DKRJ	DK Rejected						
M	:16S:	REAS		Repeat Block End						
M	:16S:	STAT		Repeat Block End						
M	:16S:	GENL		Block End						

4. MT599 MESSAGING SPECIFICATIONS - SUPPLEMENT TO SECTION 4.5

This section contains the following sections:

- General Format - Outbound Administrative Message
- Field Specifications

Note: Changes are highlighted in blue (for colored printers) or gray (for black and white printers).

**MT599- GENERAL FORMAT
OUTBOUND ADMINISTRATIVE MESSAGE**

M/O	Tag	Block/Qualifier	Subqualifier/Options	Field Description	Data Field Format
				Message Header	
M				Password	12!c
M				Sender	8!c
M				Message Type	3!n/3!n/4!c
M				Receiver	8!c
M	:20:			Transaction (sender's message) Reference Number	16x
M	:79:			Narrative	(35*50x)
		GSCC/GADM		GSCC Administrative Message	4!c/4!c
		/PREP/		Preparation Date/Time	(8!n6!n) YYYYMMDDHHMMSS
		/GSOD/		GSCC Start-of-Day Notification <i>or</i>	YYYYMMDD
		/SCDM		GSCC Demand Submission Cutoff Notification <i>or</i>	YYYYMMDD
		/SCDK		GSCC DK Submission Cutoff Notification <i>or</i>	YYYYMMDD
		/EDCS/		GSCC Submission Cutoff End-of-Day Message <i>or</i>	YYYYMMDD
		/EODC/		GSCC Processing End-of-Day Message	YYYYMMDD
		/NXTD/		Next GSCC 'Trade Submission' Day	YYYYMMDD

OUTBOUND MT599
FIELD SPECIFICATIONS

Block/Tag	Notes
Message Header	Each Message must contain a message header. All header fields are mandatory fixed format with trailing blanks, where required.
Password	12!c This field will be blank-filled on all outbound MT599 Messages
Sender	8!c GSCCTRRS (GSCC Trade Registration and Reconciliation System) will be the sender of the MT599 Administrative messages in this document.
Message Type	3!n/3!n/4!c The first three characters indicate to the recipient the message type (599); the second three positions reflect the version of the message interface (currently always 000). The last four characters indicate the issuer code to be used in the message ("GSCC").
Receiver	8!c Participant ID
20	<p>Transaction (Sender's Message) Reference Number</p> <ul style="list-style-type: none"> This field contains the sender's message reference number. It is mandatory and will contain a unique number to unambiguously identify each message sent from GSCC. (This is a communications message number, not a trade number.) <p>Note: While the SWIFT message accommodates both Upper and Lower case alphanumeric and certain symbols, for GSCC purposes this field will be populated with an upper case alphanumeric value. It will not contain symbols or hyphens.</p> <p style="text-align: right;"><i>e.g., :20:ABCDEFG1</i></p>
79	<p>Narrative</p> <p>This field will contain the various administrative message data, including the type of message, using the following qualifiers:</p> <p>GSCC/GADM - this qualifier/option indicates that this is an administrative message being sent by GSCC.</p> <ul style="list-style-type: none"> /PREP/ - this field contains the message preparation date and time. /GSOD/ - This qualifier indicates to participants that this MT599 message is GSCC's beginning of day notification for the business date noted. Subsequent to receiving this message, participants can begin to send transactions to GSCC to be included in that day's processing. Any messages received by GSCC after this point, and before the end-of-day submission cutoff, will result in immediate acknowledgement/rejection. GSCC will also, at this point, begin sending acknowledgement/rejection MT509 output for all trades received after the prior business day's cutoff point. /SCDM/ - This qualifier indicates to participants that this MT599 message serves as notification for Demand Trade Submission Cutoff. Broker Repo Transactions submitted after this time will be considered by the RTTM system to be submitted for bilateral matching. /SCDK/ - This qualifier indicates to participants that this MT599 message serves as notification for DK Submission Cutoff. DK records submitted by participants after this time will be rejected by RTTM. /EDCS/ - this qualifier indicates that this MT599 message is GSCC's notification to the participant that any trades received by GSCC after this time will not be included in that day's processing. All trades received by GSCC after this cutoff (until the next night's cutoff/ "EDCS" message) will be included in processing for the next processing/trade date indicated below (following the qualifier '/NXTD/'). /EODC/ - This qualifier indicates that this MT599 message is GSCC's notification to

OUTBOUND MT599
FIELD SPECIFICATIONS

Block/Tag	Notes
	<p>participants that GSCC has completed its batch processes and no more interactive comparison output will be generated for GSCC for that business day. Any comparison-related output sent by GSCC after this point (through the generation of the next 'EODC' message) will be for the business day indicated below (following the qualifier '/NXTD/').</p> <ul style="list-style-type: none">• /NXTD/ - this field provides the next valid GSCC trade submission date, and will be included on all GSCC end-of-day messages. <p>e.g., :79:GSCC/GADM/PREP/20080403160000/SCDM/20080403/NXTD/20080404</p>

5. MESSAGE SAMPLES - SUPPLEMENT TO APPENDIX C

DEMAND SAMPLE TRADE #3

November 8, 2007 - Repo Start

At 08:10, November 7, 2007, Broker Participant 8520 executes a next day starting REPO trade with Dealer Participant 8535 for 50,000,000 of US Treasury Note 3.625% due 07/15/09 (CUSIP 912828CN8). The repo rate is 3.70% and the start money is \$50,000,000.00. The final settlement amount for the term repo is \$50,693,293.92 (Close-leg settlement date = 03/31/2008). The Broker initially books trade with an incorrect trade date (11/06).

Participants Reference Numbers	8520	8535
Message References	000003	000004
External Reference	30000220071107	2007110788555
New External Reference	30000220071108	NA
Broker Reference	BRKRNBR999	NA
GSD Assigned Reference	127001-7B07	127003-7B07
Secondary Reference	RP123456	NA

Quantity 50MM
 Security 3.625% of 07/15/09 912828CN8
 Trade Date 11/07/2007 (correct date)
 Start Date 11/08/2007
 Close Date 03/31/2008
 Start Amount \$50,000,000.00
 Repo Rate 3.70%
 Close Amount \$50,693,293.92

These message samples are also not intended to represent a “flow” of events; they are solely intended to demonstrate how various records might be populated based on scenarios for Brokered Repo Demand Processing.

- 3a1 MT515 Broker Submits Repo Trade to GSD before 1600
- 3a2 MT509 Demand Trade Accepted Sent to Broker
- 3a3 MT518 Comparison Request of Demand Trade Sent to Dealer

- 3b1 MT515 Broker Submits Repo Trade to GSD after 1600
- 3b2 MT509 Bilateral Trade Accepted Sent to Broker
- 3b3 MT518 Comparison Request of Bilateral Trade Sent to Dealer

- 3a4 Broker Enters Precomparison Modify of Demand Trade before 1600 (via screen)
- 3a5 MT518 Screen Input Trade Replay Modify of Demand Trade Sent to Broker
- 3a6 MT518 Comparison Request Modify of Demand Trade Sent to Dealer
- 3a7 MT515 Dealer Submits DK of Demand Repo Trade
- 3a8 MT518 DK Advice of Demand Repo Trade Sent to Broker
- 3a9 MT518 Comparison Request Cancel of Demand Trade (due to DK) Sent to Dealer
- 3a10 Dealer Enters DK Remove of Demand Trade at 1900 (via screen)
- 3a11 MT518 DK Remove Advice of Demand Trade Sent to Broker (at 1900)
- 3a12 MT518 Comparison Request of Demand Trade Sent to Dealer (at 1900) Dealer does not respond
- 3a13 MT518 Locked-in Trade Advice Sent to Dealer

- 3c1 MT515 Broker Submits Precomparison Modify of Demand Trade to GSD after 1600
- 3c2 MT509 Modify of Bilateral Trade Accepted Sent to Broker
- 3c3 MT518 Comparison Request Modify of Bilateral Trade Sent to Dealer

- 3d1 MT515 Broker Submits Post Comparison Modify of Demand Trade after 1600
- 3d2 MT509 Modify of Demand Trade Accepted Sent to Broker
- 3d3 MT518 Post Comparison Contra Trade Modification of Demand Trade Sent to Dealer

- 3e1 MT515 Broker Submits Post Comparison Cancel
- 3e2 MT509 Cancel Accepted Sent to Broker
- 3e3 MT518 Bilateral Cancel Request of Trade Sent to Dealer

Sample Trade #3a1 - MT515 Broker Submits Repo Trade to GSD before 1600

Message Content	Comments
BB1234	GSD Assigned Password
8520	Sender ID (Participant ID)
515/000/GSCC	Message Type
GSCCTRRS	Receiver ID (GSD)
:16R:GENL	
:20C::SEME//000003	Sender's Message Reference Number
:23G:NEWM	New trade (Modify or DK) input
:98C::PREP//20071107081720	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Repo Trade Indicator
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071106081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//SELL	Sell (REPO) Trade Record
:22F::PROC/GSCC/INST	Instruction Processing Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Contraparty ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Participant ID
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amt)
:35B:/US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:20C::SECO//RP123456	Secondary Reference Number
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3a2 - MT509 Demand Trade Accepted Sent to Broker

Message Content	Comments
	Password- blank on MT509
GSCCTRRS	Sender ID (GSD)
509/000/GSCC	Message Type
8520	Receiver ID (Participant)
:16R:GENL	
:20C::SEME//900058	Sender's (GSD) Message Reference Number
:23G:INST	Message Function (for Instruction)
:98C::PREP//20071107081823	Date and Time of Message Preparation
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::RELA//000003	Related Reference (participant's SEME from MT515 REPO trade submitted)
:16S:LINK	
:16R:LINK	
:20C::INDX//RP123456	Secondary Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:13B::LINK/GSCC/TRDR	Repo - Demand Submission Type
:20C::BASK//BRKRNBR999	Broker Reference Number
:16S:LINK	
:16R:STAT	
:25D::IPRC//PACK	Trade Input Accepted Status
:16S:STAT	
:16S:GENL	
-	End of Message

Sample Trade #3a3 - MT518 Comparison Request of Demand Trade Sent to Dealer

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900004	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107081838	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071106081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/CMPR	Comparison Requested Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Contraparty ID
:20C::PROC//30000220071107	Seller's (Contra) External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B://US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3b1 – MT515 Broker Submits Repo Trade to GSD after 1600

Message Content	Comments
BB1234	GSD Assigned Password
8520	Sender ID (Participant ID)
515/000/GSCC	Message Type
GSCCTRRS	Receiver ID (GSD)
:16R:GENL	
:20C::SEME//000003	Sender's Message Reference Number
:23G:NEWM	New trade (Modify or DK) input
:98C::PREP//20071107161720	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Repo Trade Indicator
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//SELL	Sell (REPO) Trade Record
:22F::PROC/GSCC/INST	Instruction Processing Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Contraparty ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Reposing Party) Information- Participant ID
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amt)
:35B:/US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:20C::SECO//RP123456	Secondary Reference Number
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3b2 – MT509 Bilateral Trade Accepted Sent to Broker

Message Content	Comments
	Password- blank on MT509
GSCCTRRS	Sender ID (GSD)
509/000/GSCC	Message Type
8520	Receiver ID (Participant)
:16R:GENL	
:20C::SEME//900058	Sender's (GSD) Message Reference Number
:23G:INST	Message Function (for Instruction)
:98C::PREP//20071107161823	Date and Time of Message Preparation
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::RELA//000003	Related Reference (participant's SEME from MT515 REPO trade submitted)
:16S:LINK	
:16R:LINK	
:20C::INDX//RP123456	Secondary Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:13B::LINK/GSCC/REPO	Repo - Bilateral Submission Type
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16R:STAT	
:25D::IPRC//PACK	Trade Input Accepted Status
:16S:STAT	
:16S:GENL	
-	End of Message

Sample Trade #3b3 – MT518 Comparison Request of Bilateral Trade Sent to Dealer

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900059	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107161838	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Bilateral Repo Trade Indicator
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/CMPR	Comparison Requested Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Contraparty ID
:20C::PROC//30000220071107	Seller's (Contra) External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B://US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

**Sample Trade #3a4 - Broker Enters PreComparison Modify of Demand Trade before
1600 (via screen)**

No applicable sample message

Sample Trade #3a5- MT518 Screen Input Trade Replay Modify of Demand Trade Sent to Broker

Message Content	Comments
	Password - Blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8520	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900009	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107093000	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//SELL	Sell (REPO) Trade Record
:22F::PROC/GSCC/SITR	Screen Input Trade Replay Processing Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Contraparty ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Participant ID
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amt)
:35B://US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:20C::SECO//RP123456	Secondary Reference Number
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3a6 - MT518 Comparison Request Modify of Demand Trade Sent to Dealer

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900017	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107093015	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/CRQM	Comparison Request Modify Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Reposing Party) Information- Contraparty ID
:20C::PROC//30000220071107	Seller's (Contra) External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B://US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3a7 - MT515 Dealer Submits DK of Demand Repo Trade

Message Content	Comments
DD1234	GSD Assigned Password
8535	Sender ID (Participant ID)
515/000/GSCC	Message Type
GSCCTRRS	Receiver ID (GSD)
:16R:GENL	
:20C::SEME//000018	Sender's (Participant) Message Reference Number
:23G:NEWM	New Trade (Modify or DK) Input
:98C::PREP//20071107093500	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16R:LINK	
:20C::MAST//NONREF	Participant External Reference Number- NONREF for DKs
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/TDDK	DK Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Contraparty ID
:20C::PROC//30000220071107	Seller (Contra) External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B:/US/912828CN8	Security ID (CUSIP)
:70E::TPRO//GSCC/DKRSE006	Trade Instruction Processing Narrative- DK Reason- Bad Trade Date
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3a8 - MT518 DK Advice of Demand Repo Trade Sent to Broker

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8520	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900019	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107093509	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//SELL	Sell (Repo) Trade Record
:22F::PROC/GSCC/NAFI	Trade DK Advice
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Contraparty ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Participant ID
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B:/US/912828CN8	Security ID (CUSIP)
:70E::TPRO//GSCC/DKRSE006	Trade Instruction Processing Narrative- DK Reason- Bad Trade Date
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:20C::SECO//RP123456	Secondary Reference Number
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

**Sample Trade #3a9 - MT518 Comparison Request Cancel of Demand Trade (due to DK)
Sent to Dealer**

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900020	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107093511	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/CADV	Comparison Request Cancel Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Reposing Party) Information- Contraparty ID
:20C::PROC//30000220071107	Seller's (Contra) External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B://US/912828CN8	Security ID (CUSIP)
:70E::TPRO//GSCC/MSGRDKTD	Trade Instruction Processing Narrative - Message Reason- Due to DK
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3a10 - Dealer Enters DK Remove of Demand Trade at 1900 (via screen)

No applicable sample message

Sample Trade #3a11 - MT518 DK Remove Advice of Demand Trade Sent to Broker (at 1900)

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8520	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900021	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct Modify or DK Record
:98C::PREP//20071107190010	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:20C::BASK//BRKRNBR999	Broker Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071106081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//SELL	Sell (Repo) Trade Record
:22F::PROC/GSCC/DCCX	DK Remove Advice
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Contraparty ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Participant ID
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B:/US/912828CN8	Security ID (CUSIP)
:70E::TPRO//GSCC/MSGRCOAC	Trade Instruction Processing Narrative- Message Reason- Due to Contraparty Action
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:20C::SECO//RP123456	Secondary Reference Number
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3a12 - MT518 Comparison Request of Demand Trade Sent to Dealer (at 1900) **Dealer does not respond**

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900022	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107190020	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/CMPR	Comparison Requested Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Reposing Party) Information- Contraparty ID
:20C::PROC//30000220071107	Seller's (Contra) External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B://US/912828CN8	Security ID (CUSIP)
:70E::TPRO//GSCC/MSGRDCTD	Trade Instruction Processing Narrative- Message Reason- Due to DK Remove
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3a13 – MT518 Locked-in Trade Advice Sent to Dealer

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900023	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107203050	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Bilateral Repo Trade Indicator
:16R:LINK	
:20C:MAST//8520127001-7B07	GSD Generated Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//423456-7B07	GSD Assigned Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/LCTA	Locked-in Trade Advice Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Contraparty ID
:20C::PROC//30000220071107	Seller's (Contra) External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B:/US/912828CN8	Security ID (CUSIP)
:70E::TPRO//GSCC/MSGRGSAC	Trade Instruction Processing Narrative- Message Reason- Due to GSD Action
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3c1 – MT515 Broker Submits Precomparison Modify of Demand Trade to GSD after 1600

Message Content	Comments
BB1234	GSD Assigned Password
8520	Sender ID (Participant ID)
515/000/GSCC	Message Type
GSCCTRRS	Receiver ID (GSD)
:16R:GENL	
:20C::SEME//000003	Sender's Message Reference Number
:23G:NEWM	New trade (Modify or DK) input
:98C::PREP//20071107161720	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Repo Trade Indicator
:16R:LINK	
:20C::MAST//30000220071108	New Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::PREV//30000220071107	Previous Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//SELL	Sell (REPO) Trade Record
:22F::PROC/GSCC/MDFC	Modify Processing Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Contraparty ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Participant ID
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amt)
:35B:/US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:20C::SECO//RP123456	Secondary Reference Number
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3c2 – MT509 Modify of Bilateral Trade Accepted Sent to Broker

Message Content	Comments
	Password- blank on MT509
GSCCTRRS	Sender ID (GSD)
509/000/GSCC	Message Type
8520	Receiver ID (Participant)
:16R:GENL	
:20C::SEME//900058	Sender's (GSD) Message Reference Number
:23G:INST	Message Function (for Instruction)
:98C::PREP//20071107161823	Date and Time of Message Preparation
:16R:LINK	
:20C::MAST//30000220071108	New Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C:PREV//30000220071107	Previous Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::RELA//000003	Related Reference (participant's SEME from MT515 REPO trade submitted)
:16S:LINK	
:16R:LINK	
:20C::INDX//RP123456	Secondary Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:13B::LINK/GSCC/REPO	Repo - Bilateral Submission Type
:20C::BASK//BRKRNBR999	Broker Reference Number
:16S:LINK	
:16R:STAT	
:25D::IPRC//MODA	Modify Accepted Status
:16S:STAT	
:16S:GENL	
-	End of Message

Sample Trade #3c3 – MT518 Comparison Request Modify of Bilateral Trade Sent to Dealer

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900059	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107161838	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Bilateral Repo Trade Indicator
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/CRQM	Comparison Request Modify Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Contraparty ID
:20C::PROC//30000220071108	Seller's (Contra) New External Reference Number
:70E::DECL//GSCC/PREV30000220071107	Seller's (Contra) Previous External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B://US/912828CN8	Security ID (CUSIP)
:70E::TPRO//GSCC/MSGRCOAC	Trade Instruction Processing Narrative- Message Reason- Due to Contra Action
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3d1 – MT515 Broker Submits Post Comparison Modify of Demand Trade after 1600

Message Content	Comments
BB1234	GSD Assigned Password
8520	Sender ID (Participant ID)
515/000/GSCC	Message Type
GSCCTRRS	Receiver ID (GSD)
:16R:GENL	
:20C::SEME//000003	Sender's Message Reference Number
:23G:NEWM	New trade (Modify or DK) input
:98C::PREP//20071107161720	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Repo Trade Indicator
:16R:LINK	
:20C::MAST//30000220071108	New Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::PREV//30000220071107	Previous Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//SELL	Sell (REPO) Trade Record
:22F::PROC/GSCC/MDFC	Modify Processing Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Contraparty ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Participant ID
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amt)
:35B:/US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:20C::SECO//RP123456	Secondary Reference Number
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3d2 – MT509 Modify of Demand Trade Accepted Sent to Broker

Message Content	Comments
	Password- blank on MT509
GSCCTRRS	Sender ID (GSD)
509/000/GSCC	Message Type
8520	Receiver ID (Participant)
:16R:GENL	
:20C::SEME//900058	Sender's (GSD) Message Reference Number
:23G:INST	Message Function (for Instruction)
:98C::PREP//20071107161823	Date and Time of Message Preparation
:16R:LINK	
:20C::MAST//30000220071108	New Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::PREV//30000220071107	Previous Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::RELA//000003	Related Reference (participant's SEME from MT515 REPO trade submitted)
:16S:LINK	
:16R:LINK	
:20C::INDX//RP123456	Secondary Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:13B::LINK/GSCC/TRDR	Repo - Demand Submission Type
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16R:STAT	
:25D::IPRC//MODA	Modify Accepted Status
:16S:STAT	
:16S:GENL	
-	End of Message

Sample Trade #3d3 – MT518 Post Comparison Contra Trade Modification of Demand Trade Sent to Dealer

Message Content	Comments
	Password- blank on MT518
GSCCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900059	Sender's (GSD) Message Reference Number
:23G:NEWM	Indicates Instruct, Modify or DK Record
:98C::PREP//20071107161838	Date and Time of Message Preparation
:22F::TRTR/GSCC/TRDR	Demand Repo Trade Indicator
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/CMDA	Post Comparison Contra Trade Modification Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Reposing Party) Information- Contraparty ID
:20C::PROC//30000220071108	Seller's (Contra) New External Reference Number
:70E::DECL//GSCC/PREV30000220071107	Seller's (Contra) Previous External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B:/US/912828CN8	Security ID (CUSIP)
:70C::TPRO//GSCC/MSGRCOAC	Trade Instruction Processing Narrative- Message Reason- Due to Contraparty Action
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3e1 - MT515 Broker Submits Post Comparison Cancel

Message Content	Comments
BB1234	GSD Assigned Password
8520	Sender ID (Participant ID)
515/000/GSCC	Message Type
GSCCTRRS	Receiver ID (GSD)
:16R:GENL	
:20C::SEME//000003	Sender's Message Reference Number
:23G:CANC	Cancel input
:98C::PREP//20071107141720	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Repo Trade Indicator
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//SELL	Sell (REPO) Trade Record
:22F::PROC/GSCC/CANC	Cancel Processing Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Contraparty ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Participant ID
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amt)
:35B:/US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:20C::SECO//RP123456	Secondary Reference Number
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message

Sample Trade #3e2 – MT509 Cancel Accepted Sent to Broker

Message Content	Comments
	Password- blank on MT509
GSCCTRRS	Sender ID (GSD)
509/000/GSCC	Message Type
8520	Receiver ID (Participant)
:16R:GENL	
:20C::SEME//900058	Sender's (GSD) Message Reference Number
:23G:CAST	Message Function (for Cancel)
:98C::PREP//20071107141823	Date and Time of Message Preparation
:16R:LINK	
:20C::MAST//30000220071107	Participant External Reference Number
:16S:LINK	
:16R:LINK	
:20C::RELA//000003	Related Reference (participant's SEME from MT515 REPO trade submitted)
:16S:LINK	
:16R:LINK	
:20C::INDX//RP123456	Secondary Reference Number
:16S:LINK	
:16R:LINK	
:20C::LIST//127001-7B07	GSD Assigned Reference Number
:16S:LINK	
:16R:LINK	
:13B::LINK/GSCC/REPO	Repo - Bilateral Submission Type
:20C::BASK//BRKRNR999	Broker Reference Number
:16S:LINK	
:16R:STAT	
:25D::CPRC//PACK	Cancel Accepted Status
:16S:STAT	
:16S:GENL	
-	End of Message

Sample Trade #3e3 – MT518 Bilateral Cancel Request of Trade Sent to Dealer

Message Content	Comments
	Password- blank on MT518
GSCTRRS	Sender ID (GSD)
518/000/GSCC	Message Type
8535	Receiver ID (Participant ID)
:16R:GENL	
:20C::SEME//900004	Sender's (GSD) Message Reference Number
:23G:CANC	Indicates Cancel Record
:98C::PREP//20071107142007	Date and Time of Message Preparation
:22F::TRTR/GSCC/REPO	Bilateral Repo Trade Indicator
:16S:GENL	
:16R:CONFDET	
:98C::TRAD//20071107081043	Trade Date and Time
:98A::SETT//20071108	Repo Start-leg Settlement Date
:90A::DEAL//PRCT/0,	PRCT = Rate Price Type, and '0,' Price (for Repo Trade)
:19A::SETT//USD50000000,	Start-leg Settlement Money
:22H::BUSE//BUYI	Buy (Reverse) Trade Record
:22F::PROC/GSCC/CREQ	Cancel Requested Indicator
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	
:95R::BUYR/GSCC/PART8535	Buyer (Reversing Party) Information- Participant ID
:70C::PACO//GSCC/TDIDFRED1	Buyer (Reversing Party) Participant Contact Info- Trader ID
:16S:CONFPRTY	
:16R:CONFPRTY	
:95R::SELL/GSCC/PART8520	Seller (Repoing Party) Information- Contraparty ID
:20C::PROC//30000220071107	Seller's (Contra) External Reference Number
:16S:CONFPRTY	
:36B::CONF//FAMT/50000000,	Quantity of Security (FAMT = Face Amount)
:35B:/US/912828CN8	Security ID (CUSIP)
:16S:CONFDET	
:16R:REPO	
:98A::REPU//20080331	Close-leg Settlement Date
:92A::REPO//3,7	Repo Rate
:19A::REPA//USD50693293,92	Close-leg Settlement Amount
:70C::REPO//GSCC/SUBN2 /SUBC/US/371488AP2/SUBTP /SUBV5,/SUBF1D	Repo trade parameters: SUBN = Number of substitutions (2) SUBC = US General Collateral eligible for substitutions (371488AP2) SUBT = Par fill substitution (P) SUBV = % Variance (5) SUBF = Frequency of substitution (one per day)
:16S:REPO	
-	End of Message