

**GSD COMPARISON MACHINE READABLE ONLY OUTPUT FORMAT
FOR RJE TRANSMISSION SYSTEMS - FILE 192
MAY 13, 2005**

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Introduction

Version 212 Release

- Changes reflected in this document are necessary in order to facilitate the fail netting process as well as additional substitution enhancements. Modifications are indicated by **highlighted text**.
- An Identifier field has been added to Record Types 01, 03, and 07. These numbers will be assigned by the system chronologically to allow participants to easily recognize the sequence in which the messages were produced.
- Additionally, all references to GSCC have been changed to GSD.

Description of the Logical Detail Records

A logical record contains 320 bytes, split into four 80 byte physical records (images). The first image contains four fields, identified with asterisks (**) in the example below, which are referred to in the description of each record type as the STANDARD 16 BYTES. The first image also contains the number of the record type. Some fields are split between images. A total of 222 bytes are used for the actual MRO information: 56 in segment 1, 74 in segment 2, another 74 in segment 3, and the last 18 in segment 4.

The MRO section for End of Day Reports (type 15) consists only of the two byte report ID number. The rest of the MRO record is blank, and the report appears in the print image section of the confirmation. Therefore, record type 15 essentially contains only print image information, and for that reason is not included in this document.

First 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
LOGICAL RECORD NUMBER	5	1	5	A/N	SEQUENTIAL NUMBER OF THE RECORD STARTING WITH 00001
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
PHYSICAL RECORD NUMBER **	5	7	11	N	SEQUENTIAL NUMBER OF THE RECORD STARTING WITH 00001
PHYSICAL RECORD LENGTH **	5	12	16	N	NOT GREATER THAN 2048
CHECKSUM **	5	17	21	A/N	THE CRC16 OF THE PHYSICAL RECORD (RESERVED FOR FUTURE USE)
SEGMENT LOCATION **	1	22	22	N	WHERE THIS PHYSICAL RECORD IS LOCATED IN THE LOGICAL RECORD: 3 = ONLY RECORD, 1 = FIRST RECORD, 0 = MIDDLE RECORD, 2 = LAST RECORD
RECORD ID	2	23	24	N	RECORD TYPE: 01 - COMPARED 02 - MODIFIED COMPARED 03 - CANCELED ETC...
FIRST PART OF THE MACHINE READABLE ONLY OUTPUT	56	25	80	A/N	REFER TO THE DESCRIPTION OF EACH RECORD TYPE

Second and Third 80 Byte Images

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEQUENTIAL NUMBER OF THE RECORD STARTING WITH 00001
IMAGE NUMBER	1	6	6	A/N	"2" THROUGH "3" SEQUENTIALLY
CONTINUATION OF THE MACHINE READABLE ONLY OUTPUT	74	7	80	A/N	MRO CONTINUED

*Description of the Logical Detail Records (Continued)**Fourth 80 Byte Image*

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEQUENTIAL NUMBER OF THE RECORD STARTING WITH 00001
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
LAST PART OF THE MACHINE READABLE ONLY OUTPUT	18	7	24	A/N	MRO CONTINUED
FILLER	56	25	80	A/N	ALWAYS = SPACES

*Application Header Record**First 80 Byte Image*

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	UNSPECIFIED; USUALLY = "E0204"
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
CHARACTER SET	1	7	7	A/N	"A" = ASCII, "E" = EBCDIC
BLOCK SIZE	5	8	12	N	UNSPECIFIED; VARIES BY RECORD TYPE
SOURCE NAME	4	13	16	A/N	"IONS"
FILLER	8	17	24	A/N	ALWAYS = SPACES
DESTINATION NAME	4	25	28	A/N	GSD PARTICIPANT NUMBER
FILLER	8	29	36	A/N	ALWAYS = SPACES
DATE/TIME	22	37	58	A/N	DD-MMM-YYYY HH:MM:SS.H 19-JAN-1989 10:45:15.2
FILLER	22	59	80	A/N	ALWAYS = SPACES

Second Through Fourth 80 Byte Images

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	UNSPECIFIED USUALLY = "E0204"
IMAGE NUMBER	1	6	6	A/N	"2" THROUGH "4" SEQUENTIALLY
FILLER	74	7	80	A/N	ALWAYS = SPACES

Record Type "01" - Comparison Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	01 ALWAYS = COMPARISON CONFIRMATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	AS SUPPLIED BY PARTICIPANT: (A SEQUENCE NUMBER WHICH REMAINS UNIQUE TO THIS TRANSACTION AS LONG AS IT IS IN THE SYSTEM)
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
EXPECTED SETTLEMENT (SEE NOTE BELOW)	1	56	56	A/N	EXPECTED SETTLEMENT: "T" = TRADE FOR TRADE "N" = TRADE EXPECTED TO NET
CONTRA'S EXTERNAL REFERENCE NUMBER	16	57	72	A/N	CROSS REFERENCE TO CONTRA'S SIDE
FILLER	4	73	76	A/N	ALWAYS = SPACES
EXPANDED COMPARISON	1	77	77	A/N	CASH-ONLY PARTICIPANTS: "Y" = ADDITIONAL OUTPUT "N" = NO ADDITIONAL OUTPUT REPO MEMBERS: ALWAYS = SPACES
LOCKED IN TRADE	1	78	78	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
ASSOCIATED EXTERNAL REFERENCE NUMBER (FIRST 2 BYTES)	2	79	80	A/N	CROSS REFERENCE TO THE SECOND PARTICIPANT SIDE OF THE PAR SUMMARIZED TRADE

NOTE: "Expected settlement" is only an estimate of netting eligibility. The "In Net" MRO, record type 17, should be used as final confirmation of whether the transaction was actually included in the net. See the netting MRO layout specification for details.

Record Type "01" - Comparison Confirmation (Continued)

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
ASSOCIATED EXTERNAL REFERENCE NUMBER (LAST 14 BYTES) (SEE NOTE BELOW)	14	7	20	A/N	CROSS REFERENCE TO THE SECOND PARTICIPANT SIDE OF THE PAR SUMMARIZED TRADE
FILLER	4	21	24	A/N	ALWAYS = SPACES
ADDITIONAL CONTRA EXTERNAL REFERENCE NUMBER (SEE NOTE BELOW)	16	25	40	A/N	CROSS REFERENCE TO THE SECOND CONTRA SIDE OF THE PAR SUMMARIZED TRADE
FILLER	4	41	44		ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	16	45	60	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	61	64	A/N	ALWAYS = SPACES
INITIATED BY	4	65	68	A/N	FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK
FILLER	12	69	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
IDENTIFIER	6	25	30	N	ZERO FILLED NUMBER. FOR EXAMPLE "000175"
FILLER	50	31	80	A/N	ALWAYS = SPACES

NOTE: The *Associated External Reference* and *Additional Contra's External Reference*, found on the Expanded Comparison (type 32) confirmation, are included in the type 01 for repo members, who don't receive the type 32. Cash members will continue to receive the type 32 confirmation, and the fields

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mentioned above will not appear in their type 01's.

Record Type "02" - Modified Compared Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	02 ALWAYS = COMPARED WITH MODIFICATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	THE XREF SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
BROKER REFERENCE NUMBER	16	56	71	A/N	THE BROKER REFERENCE SUPPLIED BY THE PARTICIPANT
FILLER	4	72	75	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	76	79	A/N	BUY/SELL TRADES: "BUY " OR "SELL" REPO/REVERSAL TRADES: "REPO" OR "REVR"
TRADE DATE (FIRST BYTE)	1	80	80	A/N	FORMAT M. FIRST DIGIT OF MONTH

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
TRADE DATE (LAST 9 BYTES)	9	7	15	A/N	FORMAT M/DD/YYYY
SETTLEMENT DATE	10	16	25	A/N	FORMAT MM/DD/YYYY
CUSIP NUMBER	9	26	34	A/N	CUSIP NUMBER
FILLER	6	35	40	A/N	ALWAYS = SPACES
QUANTITY	18	41	58	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 "
PRICE / REPO RATE	14	59	72	A/N	BUY/SELL TRADES: PRICE AS GIVEN TO GSD REPO/REVERSAL TRADES: REPO RATE AS GIVEN TO GSD
PRICE METHOD	1	73	73	A/N	BUY/SELL TRADES: "D" = DISCOUNT "P" = PRICE "Y" = YIELD REPO/REVERSAL TRADES: "R" = REPO RATE
AMOUNT (FIRST 7 BYTES)	7	74	80	A/N	FORMAT SAME AS QUANTITY

Record Type "02" - Modified Compared Confirmation (Continued)

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
AMOUNT (LAST 11 BYTES)	11	7	17	A/N	FORMAT SAME AS QUANTITY
COMMISSION	11	18	28	A/N	AS SUPPLIED BY PARTICIPANT
CONTRA ID	4	29	32	A/N	CONTRA'S GSD ID NUMBER
FILLER	6	33	38	A/N	ALWAYS = SPACES
XREF MODIFIED	1	39	39	A/N	"Y" = YES, " " = NO
BROKER XREF MODIFIED	1	40	40	A/N	"Y" = YES, " " = NO
TRANSACTION TYPE MOD	1	41	41	A/N	"Y" = YES, " " = NO
TRADE DATE MODIFIED	1	42	42	A/N	"Y" = YES, " " = NO
SETTLEMENT DATE MOD	1	43	43	A/N	"Y" = YES, " " = NO
CUSIP NUMBER MOD	1	44	44	A/N	"Y" = YES, " " = NO
QUANTITY MODIFIED	1	45	45	A/N	"Y" = YES, " " = NO
PRICE MODIFIED	1	46	46	A/N	"Y" = YES, " " = NO
PRICE METHOD MOD	1	47	47	A/N	"Y" = YES, " " = NO
AMOUNT MODIFIED	1	48	48	A/N	"Y" = YES, " " = NO (MODIFIED OR INPUT AMOUNT DID NOT MATCH CONTRA AMOUNT, BUT FELL WITHIN THE TOLERANCE SPECIFIED BY THE SUBMITTING FIRM, SO AMOUNT WAS CHANGED TO MATCH CONTRA)
COMMISSION MODIFIED	1	49	49	A/N	"Y" = YES, " " = NO
CONTRA ID MODIFIED	1	50	50	A/N	"Y" = YES, " " = NO
FILLER	6	51	56	A/N	ALWAYS = SPACES
EXPECTED SETTLEMENT (SEE NOTE BELOW)	1	57	57	A/N	EXPECTED SETTLEMENT "T" = TRADE FOR TRADE "N" = TRADE EXPECTED TO NET
PARTICIPANT'S EXECUTING FIRM	5	58	62	A/N	EXECUTING FIRM ASSOCIATED WITH PARTICIPANT
PART. EXECUTING FIRM MOD	1	63	63	A/N	"Y" = YES, " " = NO
CONTRA'S EXECUTING FIRM	5	64	68	A/N	EXECUTING FIRM ASSOCIATED WITH CONTRA PARTICIPANT
CONTRA EXECUTING FIRM MODIFIED	1	69	69	A/N	"Y" = YES, " " = NO
CONTRA REFERENCE NUMBER (FIRST 11 BYTES)	11	70	80	A/N	CROSS REFERENCE TO CONTRA'S SIDE

NOTE: "Expected settlement" is only an estimate of netting eligibility. The "In Net" MRO, record type 17, should be used as final confirmation of whether the transaction was actually included in the net. See the netting MRO layout specification for details.

Record Type "02" - Modified Compared Confirmation (Continued)**Fourth 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
CONTRA'S EXTERNAL REFERENCE NUMBER (LAST 5 BYTES)	5	7	11	A/N	CROSS REFERENCE TO CONTRA'S SIDE
FILLER	4	12	15	A/N	ALWAYS = SPACES
EXPANDED COMPARISON	1	16	16	A/N	CASH-ONLY PARTICIPANTS: "Y" = ADDITIONAL OUTPUT "N" = NO ADDITIONAL OUTPUT REPO MEMBERS: ALWAYS = SPACES
FILLER	7	17	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

***** OVERFLOW RECORD SECTION *******First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	02 ALWAYS = COMPARED WITH MODIFICATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD
ASSOCIATED EXTERNAL REFERENCE NUMBER (SEE NOTE ON NEXT PAGE)	16	56	71	A/N	CROSS REFERENCE TO THE SECOND PARTICIPANT SIDE OF THE PAR SUMMARIZED TRADE
FILLER	4	72	75	A/N	ALWAYS = SPACES
ADDITIONAL CONTRA EXTERNAL REFERENCE NUMBER (FIRST 5 BYTES) (SEE NOTE ON NEXT PAGE)	5	76	80	A/N	CROSS REFERENCE TO THE SECOND CONTRA SIDE OF THE PAR SUMMARIZED TRADE

Record Type "02" - Modified Compared Confirmation (Continued)***** OVERFLOW RECORD SECTION *******Second 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
ADDITIONAL CONTRA EXTERNAL REFERENCE NUMBER (LAST 11 BYTES) (SEE NOTE BELOW)	11	7	17	A/N	CROSS REFERENCE TO THE SECOND CONTRA SIDE OF THE PAR SUMMARIZED TRADE
FILLER	4	18	21	A/N	ALWAYS = SPACES
START AMOUNT	18	22	39	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 ". APPLIES TO REPO TRADES ONLY
START DATE	10	40	49	A/N	FORMAT MM/DD/YYYY. APPLIES TO REPO TRADES ONLY
GIVE UP BROKER	10	50	59	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SECONDARY EXTERNAL REFERENCE NUMBER	16	60	75	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	76	79	A/N	ALWAYS = SPACES
START AMOUNT MODIFIED	1	80	80	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
START DATE MODIFIED	1	7	7	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY
GIVE UP BROKER MODIFIED	1	8	8	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY
SECONDARY XREF MODIFIED	1	9	9	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY
SUBSTITUTION TYPE	1	10	10	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION NUMBER	2	11	12	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION COLLATERAL	9	13	21	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION VARIANCE	5	22	26	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION FREQUENCY	2	27	28	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION TYPE MODIFIED	1	29	29	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY
SUBSTITUTION NUMBER MODIFIED	1	30	30	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY
SUBSTITUTION COLLATERAL MODIFIED	1	31	31	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY

Record Type "02" - Modified Compared Confirmation (Continued)***** OVERFLOW RECORD SECTION *******Third 80 Byte Image (Continued)**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
SUBSTITUTION VARIANCE MODIFIED	1	32	32	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY
SUBSTITUTION FREQUENCY MODIFIED	1	33	33	A/N	"Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY
FILLER	47	34	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

NOTE: The *Associated External Reference* and *Additional Contra's External Reference*, found on the Expanded Comparison (type 32) confirmation, are included in the type 02 for repo members, who don't receive the type 32. Cash members will continue to receive the type 32 confirmation, and the fields mentioned above will not appear in their type 02's.

Record Type "03" - Cancellation Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	03 ALWAYS = CANCELLATION CONFIRMATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	THE XREF SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
COMMAND TYPE (SEE NOTE BELOW)	4	56	59	A/N	"CAN " = CANCELLATION "REPL" = REPLACEMENT
LOCKED IN TRADE	1	60	60	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
SECONDARY EXTERNAL REFERENCE NUMBER	16	61	76	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.
FILLER	4	77	80	A/N	ALWAYS = SPACES

NOTE: *Command Type* is used to inform participants whether a cancel, or a cancel replace, generated the cancellation confirmation.

Second and Third 80 Byte Images

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	"2" THROUGH "3" SEQUENTIALLY
INITIATED BY	4	7	10	A/N	FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK
FILLER	70	11	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES

Record Type "03" - Cancellation Confirmation (Continued)

Fourth 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
IDENTIFIER	6	25	30	N	ZERO FILLED NUMBER. FOR EXAMPLE "000175"
FILLER	50	31	80	A/N	ALWAYS = SPACES

Record Type "06" - Xref Modified Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	06 ALWAYS = XREF MODIFIED CONFIRMATION
NEW EXTERNAL REFERENCE NUMBER	16	25	40	A/N	THE NEW XREF SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
PREVIOUS EXTERNAL REFERENCE NUMBER	16	56	71	A/N	THE PREVIOUS XREF, REPLACED BY THE NEW XREF
FILLER	4	72	75	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER (FIRST 5 BYTES)	5	76	80	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
SECONDARY EXTERNAL REFERENCE NUMBER (LAST 11 BYTES)	11	7	17	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.
FILLER	63	18	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES

Record Type "06" - Xref Modified Confirmation (Continued)

Fourth 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

Record Type "07" - Trade Input Accepted Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	07 ALWAYS = TRADE INPUT ACCEPTED CONFIRMATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	THE XREF SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
BROKER REFERENCE NUMBER	16	56	71	A/N	THE BROKER REFERENCE SUPPLIED BY THE PARTICIPANT
FILLER	4	72	75	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	76	79	A/N	BUY/SELL TRADES: "BUY " OR "SELL" REPO/REVERSAL TRADES: "REPO" OR "REVR"
TRADE DATE (FIRST BYTE)	1	80	80	A/N	FORMAT M. FIRST DIGIT OF MONTH

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
TRADE DATE (LAST 9 BYTES)	9	7	15	A/N	FORMAT M/DD/YYYY
SETTLEMENT DATE	10	16	25	A/N	FORMAT MM/DD/YYYY
CUSIP NUMBER	9	26	34	A/N	CUSIP NUMBER
FILLER	6	35	40	A/N	ALWAYS = SPACES
QUANTITY	18	41	58	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 "
PRICE / REPO RATE	14	59	72	A/N	BUY/SELL TRADES: PRICE AS GIVEN TO GSD REPO/REVERSAL TRADES: REPO RATE AS GIVEN TO GSD
PRICE METHOD	1	73	73	A/N	BUY/SELL TRADES: "D" = DISCOUNT "P" = PRICE "Y" = YIELD REPO/REVERSAL TRADES: "R" = REPO RATE
AMOUNT (FIRST 7 BYTES)	7	74	80	A/N	FORMAT SAME AS QUANTITY

Record Type "07" - Trade Input Accepted Confirmation (Continued)**Third 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
AMOUNT (LAST 11 BYTES)	11	7	17	A/N	FORMAT SAME AS QUANTITY
COMMISSION	11	18	28	A/N	AS SUPPLIED BY PARTICIPANT
CONTRA ID	4	29	32	A/N	CONTRA'S GSD ID NUMBER
FILLER	10	33	42	A/N	ALWAYS = SPACES
ORIGINATION	1	43	43	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
COMMAND	4	44	47	A/N	"INST" = INSTRUCT "REPL" = REPLACE
TRADE TIME	6	48	53	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	54	58	A/N	EXECUTING FIRM ASSOCIATED WITH PARTICIPANT
CONTRA'S EXECUTING FIRM	5	59	63	A/N	EXECUTING FIRM ASSOCIATED WITH CONTRA PARTICIPANT
LOCKED IN TRADE	1	64	64	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
FILLER	16	65	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
IDENTIFIER	6	25	30	N	ZERO FILLED NUMBER. FOR EXAMPLE "000175"
FILLER	50	31	80	A/N	ALWAYS = SPACES

Record Type "07" - Trade Input Accepted Confirmation (Continued)***** OVERFLOW RECORD SECTION *******First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	07 ALWAYS = TRADE INPUT ACCEPTED CONFIRMATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD
START AMOUNT	18	56	73	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 ". APPLIES TO REPO TRADES ONLY
START DATE (FIRST 7 BYTES)	7	74	80	A/N	FORMAT MM/DD/Y. APPLIES TO REPO TRADES ONLY

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
START DATE (LAST 3 BYTES)	3	7	9	A/N	FORMAT YYY (LAST 3 DIGITS OF THE YEAR). APPLIES TO REPO TRADES ONLY
GIVE UP BROKER	10	10	19	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SECONDARY EXTERNAL REFERENCE NUMBER	16	20	35	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	36	39	A/N	ALWAYS = SPACES
SUBSTITUTION TYPE	1	40	40	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION NUMBER	2	41	42	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION COLLATERAL	9	43	51	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION VARIANCE	5	52	56	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION FREQUENCY	2	57	58	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
INITIATED BY	4	59	62	A/N	FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK
FILLER	18	63	80	A/N	ALWAYS = SPACES

Record Type "07" - Trade Input Accepted Confirmation (Continued)

***** OVERFLOW RECORD SECTION *****

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

Record Type "09" - Trade Input Rejected Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	09 ALWAYS = TRADE INPUT REJECT CONFIRMATION
PASSWORD	12	25	36	A/N	AS SUPPLIED BY PARTICIPANT
EXTERNAL REFERENCE NUMBER	16	37	52	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	4	53	56	A/N	ALWAYS = SPACES
COMMAND	4	57	60	A/N	AS SUPPLIED BY PARTICIPANT
TRANSACTION TYPE	4	61	64	A/N	AS SUPPLIED BY PARTICIPANT
BROKER REFERENCE NUMBER	16	65	80	A/N	AS SUPPLIED BY PARTICIPANT

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
FILLER	4	7	10	A/N	ALWAYS = SPACES
TRADE DATE	10	11	20	A/N	AS SUPPLIED BY PARTICIPANT
SETTLEMENT DATE	10	21	30	A/N	AS SUPPLIED BY PARTICIPANT
CUSIP NUMBER	9	31	39	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	6	40	45	A/N	AS SUPPLIED BY PARTICIPANT
QUANTITY	18	46	63	A/N	AS SUPPLIED BY PARTICIPANT
PRICE / REPO RATE	14	64	77	A/N	AS SUPPLIED BY PARTICIPANT
PRICE METHOD	1	78	78	A/N	AS SUPPLIED BY PARTICIPANT
AMOUNT (FIRST 2 BYTES)	2	79	80	A/N	AS SUPPLIED BY PARTICIPANT

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
AMOUNT (LAST 16 BYTES)	16	7	22	A/N	AS SUPPLIED BY PARTICIPANT
COMMISSION	11	23	33	A/N	AS SUPPLIED BY PARTICIPANT
CONTRA ID	4	34	37	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	6	38	43	A/N	AS SUPPLIED BY PARTICIPANT
PASSWORD ERROR	1	44	44	A/N	= "Y" IF ERROR
COMMAND ERROR	1	45	45	A/N	= "Y" IF ERROR
TRANSACTION TYPE ERROR	1	46	46	A/N	= "Y" IF ERROR
BROKER REFERENCE NUMBER ERROR	1	47	47	A/N	= "Y" IF ERROR
TRADE DATE ERROR	1	48	48	A/N	= "Y" IF ERROR
SETTLEMENT DATE ERROR	1	49	49	A/N	= "Y" IF ERROR
CUSIP NUMBER ERROR	1	50	50	A/N	= "Y" IF ERROR

Record Type "09" - Trade Input Rejected Confirmation (Continued)**Third 80 Byte Image (Continued)**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
QUANTITY ERROR	1	51	51	A/N	= "Y" IF ERROR
PRICE ERROR	1	52	52	A/N	= "Y" IF ERROR
PRICE METHOD ERROR	1	53	53	A/N	= "Y" IF ERROR
AMOUNT ERROR	1	54	54	A/N	= "Y" IF ERROR
CONTRA ID ERROR	1	55	55	A/N	= "Y" IF ERROR
COMMISSION ERROR	1	56	56	A/N	= "Y" IF ERROR
INTERNAL PROCESS ERROR	1	57	57	A/N	= "Y" IF ERROR
EXTERNAL REFERENCE NUMBER ERROR	1	58	58	A/N	= "Y" IF ERROR
PARTICIPANT ID	4	59	62	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	6	63	68	A/N	ALWAYS = SPACES
PARTICIPANT'S EXECUTING FIRM	5	69	73	A/N	AS SUPPLIED BY PARTICIPANT
PARTICIPANT EXECUTING FIRM ERROR	1	74	74	A/N	= "Y" IF ERROR
CONTRA'S EXECUTING FIRM	5	75	79	A/N	AS SUPPLIED BY PARTICIPANT
CONTRA EXECUTING FIRM ERROR	1	80	80	A/N	= "Y" IF ERROR

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

***** OVERFLOW RECORD SECTION *******First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	09 ALWAYS = TRADE INPUT REJECT CONFIRMATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
FILLER	4	41	44	A/N	ALWAYS = SPACES

Record Type "09" - Trade Input Rejected Confirmation (Continued)

*** OVERFLOW RECORD SECTION ***

First 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
START AMOUNT	18	45	62	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
START DATE	10	63	72	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
GIVE UP BROKER (FIRST 8 BYTES)	8	73	80	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
GIVE UP BROKER (LAST 2 BYTES)	2	7	8	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SECONDARY EXTERNAL REFERENCE NUMBER	16	9	24	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	25	28	A/N	ALWAYS = SPACES
START AMOUNT ERROR	1	29	29	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
START DATE ERROR	1	30	30	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
GIVE UP BROKER ERROR	1	31	31	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
SECONDARY XREF ERROR	1	32	32	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
SUBSTITUTION TYPE	1	33	33	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION NUMBER	2	34	35	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION COLLATERAL	9	36	44	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION VARIANCE	5	45	49	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION FREQUENCY	2	50	51	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SUBSTITUTION TYPE ERROR	1	52	52	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
SUBSTITUTION NUMBER ERROR	1	53	53	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
SUBSTITUTION COLLATERAL ERROR	1	54	54	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
SUBSTITUTION VARIANCE ERROR	1	55	55	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
SUBSTITUTION FREQUENCY ERROR	1	56	56	A/N	= "Y" IF ERROR. APPLIES TO REPO TRADES ONLY
FILLER	24	57	80	A/N	ALWAYS = SPACES

Record Type "09" - Trade Input Rejected Confirmation (Continued)

***** OVERFLOW RECORD SECTION *****

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

Record Type "10" - Cancellation Rejected Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	10 ALWAYS = CANCELLATION REJECT CONFIRMATION
PASSWORD	12	25	36	A/N	AS SUPPLIED BY PARTICIPANT
EXTERNAL REFERENCE NUMBER	16	37	52	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	4	53	56	A/N	ALWAYS = SPACES
TRANSACTION ID	11	57	67	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	13	68	80	A/N	ALWAYS = SPACES

Second and Third 80 Byte Images

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	"2" THROUGH "3" SEQUENTIALLY
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

Record Type "13" - Cancellation Requested Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	13 ALWAYS = CANCELLATION REQUESTED CONFIRMATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
CONTRA FIRM'S TRANSACTION ID	11	56	66	A/N	THE ID ASSIGNED TO THE CONTRA'S SIDE OF THE TRANSACTION BY GSD
CONTRA ID	4	67	70	A/N	GSD ID OF FIRM REQUESTING CANCELLATION
FILLER	6	71	76	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER (FIRST 4 BYTES)	4	77	80	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
SECONDARY EXTERNAL REFERENCE NUMBER (LAST 12 BYTES)	12	7	18	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	62	19	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES

Record Type "13" - Cancellation Requested Confirmation (Continued)

Fourth 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

Record Type "22" - Comparison Requested Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	22 ALWAYS = COMPARISON REQUESTED
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	AS SUBMITTED BY CONTRA PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
BROKER REFERENCE NUMBER	16	56	71	A/N	AS SUBMITTED BY CONTRA PARTICIPANT
FILLER	4	72	75	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	76	79	A/N	BUY/SELL TRADES: "BUY " OR "SELL" REPO/REVERSAL TRADES: "REPO" OR "REVR"
TRADE DATE (FIRST BYTE)	1	80	80	A/N	FORMAT M. FIRST DIGIT OF MONTH

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
TRADE DATE (LAST 9 BYTES)	9	7	15	A/N	FORMAT M/DD/YYYY
SETTLEMENT DATE	10	16	25	A/N	FORMAT MM/DD/YYYY
CUSIP NUMBER	9	26	34	A/N	CUSIP NUMBER
FILLER	6	35	40	A/N	ALWAYS = SPACES
QUANTITY	18	41	58	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 "
PRICE / REPO RATE	14	59	72	A/N	BUY/SELL TRADES: PRICE AS SUBMITTED BY CONTRA REPO/REVERSAL TRADES: REPO RATE AS SUBMITTED BY CONTRA
PRICE METHOD	1	73	73	A/N	BUY/SELL TRADES: "D" = DISCOUNT "P" = PRICE "Y" = YIELD REPO/REVERSAL TRADES: "R" = REPO RATE
AMOUNT (FIRST 7 BYTES)	7	74	80	A/N	FORMAT SAME AS QUANTITY

Record Type "22" - Comparison Requested Confirmation (Continued)**Third 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
AMOUNT (LAST 11 BYTES)	11	7	17	A/N	FORMAT SAME AS QUANTITY
COMMISSION	11	18	28	A/N	AS SUBMITTED BY CONTRA
CONTRA ID	4	29	32	A/N	CONTRA'S GSD ID NUMBER
FILLER	10	33	42	A/N	ALWAYS = SPACES
LAST TIME FLAG	1	43	43	A/N	"Y" IF TRADE WILL BE DELETED TONIGHT; OTHERWISE "N"
FILLER	4	44	47	A/N	ALWAYS = SPACES
TRADE TIME	6	48	53	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	54	58	A/N	EXECUTING FIRM ASSOCIATED WITH PARTICIPANT
CONTRA'S EXECUTING FIRM	5	59	63	A/N	EXECUTING FIRM ASSOCIATED WITH CONTRA PARTICIPANT
FILLER	17	64	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

***** OVERFLOW RECORD SECTION *******First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	22 ALWAYS = COMPARISON REQUESTED
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
FILLER	4	41	44	A/N	ALWAYS = SPACES

Record Type "22" - Comparison Requested Confirmation (Continued)

*** OVERFLOW RECORD SECTION ***

First 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
TRANSACTION ID	11	45	55	A/N	MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD
START AMOUNT	18	56	73	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00". APPLIES TO REPO TRADES ONLY
START DATE (FIRST 7 BYTES)	7	74	80	A/N	FORMAT MM/DD/Y. APPLIES TO REPO TRADES ONLY

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
START DATE (LAST 3 BYTES)	3	7	9	A/N	FORMAT YYYY (LAST 3 DIGITS OF THE YEAR). APPLIES TO REPO TRADES ONLY
GIVE UP BROKER	10	10	19	A/N	AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY
SECONDARY EXTERNAL REFERENCE NUMBER	16	20	35	A/N	AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY.
FILLER	4	36	39	A/N	ALWAYS = SPACES
SUBSTITUTION TYPE	1	40	40	A/N	AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SUBSTITUTION NUMBER	2	41	42	A/N	AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SUBSTITUTION COLLATERAL	9	43	51	A/N	AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SUBSTITUTION VARIANCE	5	52	56	A/N	AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SUBSTITUTION FREQUENCY	2	57	58	A/N	AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY.
FILLER	22	59	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Record Type "22" - Comparison Requested Confirmation (Continued)***** OVERFLOW RECORD SECTION *******Fourth 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

Record Type "24" - Uncompared Deleted Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	24 ALWAYS = UNCOMPARED DELETED
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	THE XREF SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
BROKER REFERENCE NUMBER	16	56	71	A/N	THE BROKER REFERENCE SUPPLIED BY PARTICIPANT
FILLER	4	72	75	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	76	79	A/N	BUY/SELL TRADES: "BUY " OR "SELL" REPO/REVERSAL TRADES: "REPO" OR "REVR"
TRADE DATE (FIRST BYTE)	1	80	80	A/N	FORMAT M. FIRST DIGIT OF MONTH

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
TRADE DATE (LAST 9 BYTES)	9	7	15	A/N	FORMAT M/DD/YYYY
SETTLEMENT DATE	10	16	25	A/N	FORMAT MM/DD/YYYY
CUSIP NUMBER	9	26	34	A/N	CUSIP NUMBER
FILLER	6	35	40	A/N	ALWAYS = SPACES
QUANTITY	18	41	58	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 "
PRICE / REPO RATE	14	59	72	A/N	BUY/SELL TRADES: PRICE AS GIVEN TO GSD REPO/REVERSAL TRADES: REPO RATE AS GIVEN TO GSD
PRICE METHOD	1	73	73	A/N	BUY/SELL TRADES: "D" = DISCOUNT "P" = PRICE "Y" = YIELD REPO/REVERSAL TRADES: "R" = REPO RATE
AMOUNT (FIRST 7 BYTES)	7	74	80	A/N	FORMAT SAME AS QUANTITY

Record Type "24" - Uncompared Deleted Confirmation (Continued)**Third 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
AMOUNT (LAST 11 BYTES)	11	7	17	A/N	FORMAT SAME AS QUANTITY
COMMISSION	11	18	28	A/N	AS SUBMITTED BY PARTICIPANT
CONTRA ID	4	29	32	A/N	CONTRA'S GSD ID NUMBER
FILLER	10	33	42	A/N	ALWAYS = SPACES
ORIGINATION	1	43	43	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
FILLER	4	44	47	A/N	ALWAYS = SPACES
TRADE TIME	6	48	53	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	54	58	A/N	EXECUTING FIRM ASSOCIATED WITH PARTICIPANT
CONTRA'S EXECUTING FIRM	5	59	63	A/N	EXECUTING FIRM ASSOCIATED WITH CONTRA PARTICIPANT
FILLER	17	64	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

***** OVERFLOW RECORD SECTION *******First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	24 ALWAYS = UNCOMPARED DELETED
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
FILLER	4	41	44	A/N	ALWAYS = SPACES

Record Type "24" - Uncompared Deleted Confirmation (Continued)

*** OVERFLOW RECORD SECTION ***

First 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
TRANSACTION ID	11	45	55	A/N	MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD
START AMOUNT	18	56	73	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 ". APPLIES TO REPO TRADES ONLY
START DATE (FIRST 7 BYTES)	7	74	80	A/N	FORMAT MM/DD/Y. APPLIES TO REPO TRADES ONLY

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
START DATE (LAST 3 BYTES)	3	7	9	A/N	FORMAT YYY (LAST 3 DIGITS OF THE YEAR. APPLIES TO REPO TRADES ONLY
GIVE UP BROKER	10	10	19	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
SECONDARY EXTERNAL REFERENCE NUMBER	16	20	35	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.
FILLER	4	36	39	A/N	ALWAYS = SPACES
SUBSTITUTION TYPE	1	40	40	A/N	AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SUBSTITUTION NUMBER	2	41	42	A/N	AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SUBSTITUTION COLLATERAL	9	43	51	A/N	AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SUBSTITUTION VARIANCE	5	52	56	A/N	AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY.
SUBSTITUTION FREQUENCY	2	57	58	A/N	AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY.
FILLER	22	59	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES

Record Type "24" - Uncompared Deleted Confirmation (Continued)

***** OVERFLOW RECORD SECTION *****

Fourth 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

Record Type "29" - Recalculated Money For Yield Trade**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	29 ALWAYS = RECALCULATED MONEY FOR YIELD TRADE
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	AS SUPPLIED BY PARTICIPANT (A SEQUENCE NUMBER WHICH REMAINS UNIQUE TO THIS TRANSACTION AS LONG AS IT IS IN THE SYSTEM)
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
COUPON INDICATOR	1	56	56	A/N	"A" = ASSUMED COUPON "R" = REAL COUPON
AMOUNT	11	57	67	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = " 1536500000" RECALCULATED AMOUNT FOR YIELD TRADE
COMPARED ON YIELD	1	68	68	A/N	"Y" = YES, "N" = NO
COMPARED ON MONEY	1	69	69	A/N	"Y" = YES, "N" = NO
DELETED TONIGHT	1	70	70	A/N	"Y" = YES, "N" = NO
FILLER	10	71	80	A/N	ALWAYS = SPACES

Second Through Third 80 Byte Images

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	"2" THROUGH "3" SEQUENTIALLY
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES

Record Type "29" - Recalculated Money For Yield Trade (Continued)

Fourth 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

NOTE: If you select record type 29 for comparison, the system will not allow you to receive record type 29 for netting.

Record Type "32" - Expanded Comparison Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	32 ALWAYS = EXPANDED COMPARISON
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	AS SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
ASSOCIATED REFERENCE NUMBER	16	56	71	A/N	CROSS REFERENCE TO SECOND PARTICIPANT SIDE OF PAR SUMMARIZED TRADE
FILLER	4	72	75	A/N	ALWAYS = SPACES
CONTRA'S EXTERNAL REFERENCE NUMBER (FIRST 5 BYTES)	5	76	80	A/N	CROSS REFERENCE TO THE FIRST CONTRA SIDE OF THE PAR SUMMARIZED TRADE

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
CONTRA'S EXTERNAL REFERENCE NUMBER (LAST 11 BYTES)	11	7	17	A/N	CROSS REFERENCE TO THE FIRST CONTRA SIDE OF THE PAR SUMMARIZED TRADE
ADDITIONAL CONTRA REFERENCE NUMBER	16	22	37	A/N	CROSS REFERENCE TO SECOND CONTRA SIDE OF PAR SUMMARIZED TRADE
FILLER	43	38	80	A/N	ALWAYS = SPACES

Third Through Fourth 80 Byte Images

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	"3" THROUGH "4" SEQUENTIALLY
FILLER	74	7	80	A/N	ALWAYS = SPACES

NOTE: The Expanded Comparison confirmation is generated only for cash market modified, or modified compared, trades submitted by participants who are *not* repo members. The type 32 confirmation will eventually be phased out as all GSD participants become eligible to enter repo trades.

Record Type "33" - Commission Modified Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	33 ALWAYS = COMMISSION MODIFICATION
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	AS SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
NEW COMMISSION	11	56	66	A/N	AS SUPPLIED BY THE PARTICIPANT, OR AS RECALCULATED IF THE AMOUNT IS SUBMITTED
NEW AMOUNT (FIRST 14 BYTES)	14	67	80	A/N	AS SUPPLIED BY THE PARTICIPANT, OR AS RECALCULATED IF BLANK AND THE COMMISSION IS SUBMITTED

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
NEW AMOUNT (LAST 4 BYTES)	4	7	10	A/N	AS SUPPLIED BY THE PARTICIPANT, OR AS RECALCULATED IF BLANK AND THE COMMISSION IS SUBMITTED
PREVIOUS COMMISSION	11	11	21	A/N	THE COMMISSION BEFORE MODIFICATION
PREVIOUS AMOUNT	18	22	39	A/N	THE AMOUNT BEFORE MODIFICATION
FILLER	41	40	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES

Record Type "33" - Commission Modified Confirmation (Continued)

Fourth 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

NOTE: If you select record type 33 for comparison, the system will not allow you to receive record type 33 for netting.

Record Type "34" - Xref Modification Rejected Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	34 ALWAYS = XREF MODIFICATION REJECTED
CURRENT EXTERNAL REFERENCE NUMBER	16	25	40	A/N	AS SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	AS SUPPLIED BY THE PARTICIPANT
SUBMITTED EXTERNAL REFERENCE NUMBER	16	56	71	A/N	AS SUPPLIED BY THE PARTICIPANT
FILLER	9	72	80	A/N	ALWAYS = SPACES

Second and Third 80 Byte Images

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

Record Type "35" - Commission Modification Rejected Confirmation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	35 ALWAYS = COMMISSION MODIFICATION REJECTED
EXTERNAL REFERENCE NUMBER	16	25	40	A/N	AS SUPPLIED BY THE PARTICIPANT
FILLER	4	41	44	A/N	ALWAYS = SPACES
TRANSACTION ID	11	45	55	A/N	AS SUPPLIED BY THE PARTICIPANT
SUBMITTED COMMISSION	11	56	66	A/N	AS SUPPLIED BY THE PARTICIPANT
SUBMITTED AMOUNT (FIRST 14 BYTES)	14	67	80	A/N	AS SUPPLIED BY THE PARTICIPANT

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
SUBMITTED AMOUNT (LAST 4 BYTES)	4	7	10	A/N	AS SUPPLIED BY THE PARTICIPANT
FILLER	70	11	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	74	7	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
FILLER	17	7	23	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	24	24	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
FILLER	56	25	80	A/N	ALWAYS = SPACES

NOTE: If you select record type 35 for comparison, the system will not allow you to receive record type 35 for netting.

*Application Trailer Record**First 80 Byte Image*

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	ALWAYS = "TRAIL"
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
TRAILER ID	5	7	11	A/N	ALWAYS = "TRAIL"
NUMBER OF RECORDS	5	12	16	N	TOTAL NUMBER OF 2048 BYTE OUTPUT RECORDS
CHECKSUM	5	17	21	A/N	XOR OF CHECKSUMS OF ALL OTHER DATA RECORDS (FOR FUTURE USE)
FILLER	59	22	80	A/ N	ALWAYS = SPACES

Second Through Fourth 80 Byte Images

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE THE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	"2" THROUGH "4" SEQUENTIALLY
FILLER	74	7	80	A/N	ALWAYS = SPACES