

**GSD COMPARISON MRO AND PRINT IMAGE OUTPUT FORMAT
FOR ALL TYPES OF TRANSMISSION SYSTEMS - FILE 137
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**.
- Print Image Reports will not be altered. All report changes will be available in the FICC Report Center.
- 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 is made up of one or more 2,048 byte physical records, depending on the size of the print image information. The first 16 bytes of each physical record consists of 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.

First 2,048 Byte Record

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS | | | | | | | | | | | | | | | | | | | | | |
|------------------------------|--------|--------|------|------|---|-----------|-------|--------|-------|-------|-------|---|--|--|-----------------|------|------|-----------|------|------|-----------|------|------|-----|------|------|
| PHYSICAL RECORD NUMBER ** | 5 | 1 | 5 | N | SEQUENTIAL NUMBER OF THE PHYSICAL RECORD STARTING WITH 00001 | | | | | | | | | | | | | | | | | | | | | |
| PHYSICAL RECORD LENGTH ** | 5 | 6 | 10 | N | NOT GREATER THAN 2048 | | | | | | | | | | | | | | | | | | | | | |
| CHECKSUM ** | 5 | 11 | 15 | A/N | THE CRC16 OF THE PHYSICAL RECORD (RESERVED FOR FUTURE USE) | | | | | | | | | | | | | | | | | | | | | |
| SEGMENT LOCATION ** | 1 | 16 | 16 | 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 | 17 | 18 | N | RECORD TYPE: 01 - COMPARED 02 - MODIFIED COMPARED 03 - CANCELED ETC... | | | | | | | | | | | | | | | | | | | | | |
| MACHINE READABLE ONLY OUTPUT | 222 | 19 | 240 | A/N | REFER TO THE DESCRIPTION OF EACH RECORD TYPE | | | | | | | | | | | | | | | | | | | | | |
| PRINT IMAGE | 1808 | 241 | 2048 | A/N | PRINT POSITIONING IS CONTROLLED BY CARRIAGE RETURN - LINE FEED COMBINATIONS. FORM FEEDS MAY BE IMBEDDED AFTER A CR-LF PAIR. TABS MAY BE IMBEDDED ANYWHERE IN THE TEXT. <table> <thead> <tr> <th>HEX VALUE</th> <th>ASCII</th> <th>EBCDIC</th> </tr> <tr> <th>-----</th> <th>-----</th> <th>-----</th> </tr> </thead> <tbody> <tr> <td>-</td> <td></td> <td></td> </tr> <tr> <td>CARRIAGE RETURN</td> <td>"0D"</td> <td>"0D"</td> </tr> <tr> <td>FORM FEED</td> <td>"0C"</td> <td>"0C"</td> </tr> <tr> <td>LINE FEED</td> <td>"0A"</td> <td>"25"</td> </tr> <tr> <td>TAB</td> <td>"05"</td> <td>"09"</td> </tr> </tbody> </table> TABS ARE SET AT INTERVALS OF 8: 8, 16, 24, 32, ETC. | HEX VALUE | ASCII | EBCDIC | ----- | ----- | ----- | - | | | CARRIAGE RETURN | "0D" | "0D" | FORM FEED | "0C" | "0C" | LINE FEED | "0A" | "25" | TAB | "05" | "09" |
| HEX VALUE | ASCII | EBCDIC | | | | | | | | | | | | | | | | | | | | | | | | |
| ----- | ----- | ----- | | | | | | | | | | | | | | | | | | | | | | | | |
| - | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CARRIAGE RETURN | "0D" | "0D" | | | | | | | | | | | | | | | | | | | | | | | | |
| FORM FEED | "0C" | "0C" | | | | | | | | | | | | | | | | | | | | | | | | |
| LINE FEED | "0A" | "25" | | | | | | | | | | | | | | | | | | | | | | | | |
| TAB | "05" | "09" | | | | | | | | | | | | | | | | | | | | | | | | |

All Subsequent 2,048 Byte Records

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------|--------|-------|------|------|-----------|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE ABOVE |
| PRINT IMAGE | 2032 | 17 | 2048 | A/N | SEE ABOVE |

Application Header Record

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------|--------|-------|------|------|--|
| CHARACTER SET | 1 | 1 | 1 | A/N | "A" = ASCII, "E" = EBCDIC |
| BLOCK SIZE | 5 | 2 | 6 | N | BLOCK SIZE OF LARGEST RECORD |
| SOURCE NAME | 4 | 7 | 10 | A/N | "IONS" |
| FILLER | 8 | 11 | 18 | A/N | ALWAYS = SPACES |
| DESTINATION NAME | 4 | 19 | 22 | A/N | GSD PARTICIPANT NUMBER |
| FILLER | 8 | 23 | 30 | A/N | ALWAYS = SPACES |
| DATE/TIME | 22 | 31 | 52 | A/N | DD-MMM-YYYY HH:MM:SS.H 19-JAN-1989 10:45:15.2 |
| FILLER | 1996 | 53 | 2048 | A/N | ALWAYS = SPACES |

Record Type "01" - Comparison Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|---|--------|-------|-----|------|---|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 01 ALWAYS = COMPARISON CONFIRMATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | 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 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| EXPECTED SETTLEMENT (SEE NOTE 1 ON NEXT PAGE) | 1 | 50 | 50 | A/N | EXPECTED SETTLEMENT: "T" = TRADE FOR TRADE "N" = TRADE EXPECTED TO NET |
| CONTRA'S EXTERNAL REFERENCE NUMBER | 16 | 51 | 66 | A/N | CROSS REFERENCE TO CONTRA'S SIDE |
| FILLER | 4 | 67 | 70 | A/N | ALWAYS = SPACES |
| EXPANDED COMPARISON | 1 | 71 | 71 | A/N | CASH-ONLY PARTICIPANTS: "Y" = ADDITIONAL OUTPUT "N" = NO ADDITIONAL OUTPUT REPO MEMBERS: ALWAYS = SPACES |
| LOCKED IN TRADE | 1 | 72 | 72 | A/N | "X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE |
| ASSOCIATED EXTERNAL REFERENCE NUMBER (SEE NOTE 2 ON NEXT PAGE) | 16 | 73 | 88 | A/N | CROSS REFERENCE TO THE SECOND PARTICIPANT SIDE OF THE PAR SUMMARIZED TRADE |
| FILLER | 4 | 89 | 92 | A/N | ALWAYS = SPACES |
| ADDITIONAL CONTRA EXTERNAL REFERENCE NUMBER (SEE NOTE 2 ON NEXT PAGE) | 16 | 93 | 108 | A/N | CROSS REFERENCE TO THE SECOND CONTRA SIDE OF THE PAR SUMMARIZED TRADE |
| FILLER | 4 | 109 | 112 | A/N | ALWAYS = SPACES |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 113 | 128 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY. |
| FILLER | 4 | 129 | 132 | A/N | ALWAYS = SPACES |
| INITIATED BY | 4 | 133 | 136 | A/N | FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK |
| IDENTIFIER | 6 | 137 | 142 | N | ZERO FILLED NUMBER. FOR EXAMPLE "000175" |
| FILLER | 97 | 143 | 239 | A/N | ALWAYS = SPACES |

Record Type "01" - Comparison Confirmation (Continued)

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|--------|-------|-----|------|--|
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

NOTE 1: "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 detail.

NOTE 2: 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 mentioned above will not appear in their type 01's.

Record Type "02" - Modified Compared Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|---------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 02 ALWAYS = COMPARED WITH MODIFICATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | THE XREF SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| BROKER REFERENCE NUMBER | 16 | 50 | 65 | A/N | THE BROKER REFERENCE SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 66 | 69 | A/N | ALWAYS = SPACES |
| TRANSACTION TYPE | 4 | 70 | 73 | A/N | BUY/SELL TRADES: "BUY " OR "SELL" REPO/REVERSAL TRADES: "REPO" OR "REVR" |
| TRADE DATE | 10 | 74 | 83 | A/N | FORMAT MM/DD/YYYY |
| SETTLEMENT DATE | 10 | 84 | 93 | A/N | FORMAT MM/DD/YYYY |
| CUSIP NUMBER | 9 | 94 | 102 | A/N | CUSIP NUMBER |
| FILLER | 6 | 103 | 108 | A/N | ALWAYS = SPACES |
| QUANTITY | 18 | 109 | 126 | A/N | LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 " |
| PRICE / REPO RATE | 14 | 127 | 140 | A/N | BUY/SELL TRADES: PRICE AS GIVEN TO GSD REPO/REVERSAL TRADES: REPO RATE AS GIVEN TO GSD |
| PRICE METHOD | 1 | 141 | 141 | A/N | BUY/SELL TRADES: "D" = DISCOUNT "P" = PRICE "Y" = YIELD REPO/REVERSAL TRADES: "R" = REPO RATE |
| AMOUNT | 18 | 142 | 159 | A/N | FORMAT SAME AS QUANTITY |
| COMMISSION | 11 | 160 | 170 | A/N | AS SUPPLIED BY PARTICIPANT |
| CONTRA ID | 4 | 171 | 174 | A/N | CONTRA'S GSD ID NUMBER |
| FILLER | 6 | 175 | 180 | A/N | ALWAYS = SPACES |
| XREF MODIFIED | 1 | 181 | 181 | A/N | "Y" = YES, " " = NO |
| BROKER XREF MODIFIED | 1 | 182 | 182 | A/N | "Y" = YES, " " = NO |
| TRANSACTION TYPE MOD | 1 | 183 | 183 | A/N | "Y" = YES, " " = NO |
| TRADE DATE MODIFIED | 1 | 184 | 184 | A/N | "Y" = YES, " " = NO |
| SETTLEMENT DATE MOD | 1 | 185 | 185 | A/N | "Y" = YES, " " = NO |
| CUSIP NUMBER MODIFIED | 1 | 186 | 186 | A/N | "Y" = YES, " " = NO |
| QUANTITY MODIFIED | 1 | 187 | 187 | A/N | "Y" = YES, " " = NO |
| PRICE MODIFIED | 1 | 188 | 188 | A/N | "Y" = YES, " " = NO |
| PRICE METHOD MODIFIED | 1 | 189 | 189 | A/N | "Y" = YES, " " = NO |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|---|--------|-------|-----|------|--|
| AMOUNT MODIFIED | 1 | 190 | 190 | 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 | 191 | 191 | A/N | "Y" = YES, " " = NO |
| CONTRA ID MODIFIED | 1 | 192 | 192 | A/N | "Y" = YES, " " = NO |
| FILLER | 6 | 193 | 198 | A/N | ALWAYS = SPACES |
| EXPECTED SETTLEMENT (SEE NOTE BELOW) | 1 | 199 | 199 | A/N | EXPECTED SETTLEMENT "T" = TRADE FOR TRADE "N" = TRADE EXPECTED TO NET |
| PARTICIPANT'S EXECUTING FIRM | 5 | 200 | 204 | A/N | EXECUTING FIRM ASSOCIATED WITH PARTICIPANT |
| PART. EXECUTING FIRM MODIFIED | 1 | 205 | 205 | A/N | "Y" = YES, " " = NO |
| CONTRA'S EXECUTING FIRM | 5 | 206 | 210 | A/N | EXECUTING FIRM ASSOCIATED WITH CONTRA PARTICIPANT |
| CONTRA EXECUTING FIRM MODIFIED | 1 | 211 | 211 | A/N | "Y" = YES, " " = NO |
| CONTRA'S EXTERNAL REFERENCE NUMBER | 16 | 212 | 227 | A/N | CROSS REFERENCE TO CONTRA'S SIDE |
| FILLER | 4 | 228 | 231 | A/N | ALWAYS = SPACES |
| EXPANDED COMPARISON | 1 | 232 | 232 | A/N | CASH-ONLY PARTICIPANTS: "Y" = ADDITIONAL OUTPUT "N" = NO ADDITIONAL OUTPUT REPO MEMBERS: ALWAYS = SPACES |
| FILLER | 7 | 233 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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 detail.

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

*** OVERFLOW RECORD SECTION ***

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|--|--------|-------|-----|------|---|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 02 ALWAYS = COMPARED WITH MODIFICATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | MATCHES THE XREF LISTED IN THE FIRST RECORD |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD |
| ASSOCIATED EXTERNAL REFERENCE NUMBER (SEE NOTE BELOW) | 16 | 50 | 65 | A/N | CROSS REFERENCE TO THE SECOND PARTICIPANT SIDE OF THE PAR SUMMARIZED TRADE |
| FILLER | 4 | 66 | 69 | A/N | ALWAYS = SPACES |
| ADDITIONAL CONTRA EXTERNAL REFERENCE NUMBER (SEE NOTE BELOW) | 16 | 70 | 85 | A/N | CROSS REFERENCE TO THE SECOND CONTRA SIDE OF THE PAR SUMMARIZED TRADE |
| FILLER | 4 | 86 | 89 | A/N | ALWAYS = SPACES |
| START AMOUNT | 18 | 90 | 107 | A/N | LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 ". APPLIES TO REPO TRADES ONLY |
| START DATE | 10 | 108 | 117 | A/N | FORMAT MM/DD/YYYY. APPLIES TO REPO TRADES ONLY |
| GIVE UP BROKER | 10 | 118 | 127 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 128 | 143 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| FILLER | 4 | 144 | 147 | A/N | ALWAYS = SPACES |
| START AMOUNT MODIFIED | 1 | 148 | 148 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |
| START DATE MODIFIED | 1 | 149 | 149 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |
| GIVE UP BROKER MODIFIED | 1 | 150 | 150 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |
| SECONDARY XREF MODIFIED | 1 | 151 | 151 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION TYPE | 1 | 152 | 152 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION NUMBER | 2 | 153 | 154 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION COLLATERAL | 9 | 155 | 163 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION VARIANCE | 5 | 164 | 168 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION FREQUENCY | 2 | 169 | 170 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION TYPE MODIFIED | 1 | 171 | 171 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION NUMBER MODIFIED | 1 | 172 | 172 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |

Record Type "02" - Modified Compared Confirmation (Continued)***** OVERFLOW RECORD SECTION *****

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|----------------------------------|---------------|--------------|------------|-------------|--|
| SUBSTITUTION COLLATERAL MODIFIED | 1 | 173 | 173 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION VARIANCE MODIFIED | 1 | 174 | 174 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION FREQUENCY MODIFIED | 1 | 175 | 175 | A/N | "Y" = YES, " " = NO. APPLIES TO REPO TRADES ONLY |
| FILLER | 64 | 176 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 03 ALWAYS = CANCELLATION CONFIRMATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | THE XREF SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| COMMAND TYPE (SEE NOTE BELOW) | 4 | 50 | 53 | A/N | "CAN " = CANCELLATION "REPL" = REPLACEMENT |
| LOCKED IN TRADE | 1 | 54 | 54 | A/N | "X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 55 | 70 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY. |
| FILLER | 4 | 71 | 74 | A/N | ALWAYS = SPACES |
| INITIATED BY | 4 | 75 | 78 | A/N | FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK |
| IDENTIFIER | 6 | 79 | 84 | N | ZERO FILLED NUMBER. FOR EXAMPLE "000175" |
| FILLER | 155 | 85 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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

Record Type "06" - Xref Modified Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 06 ALWAYS = XREF MODIFIED CONFIRMATION |
| NEW EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | THE NEW XREF SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| PREVIOUS EXTERNAL REFERENCE NUMBER | 16 | 50 | 65 | A/N | THE PREVIOUS XREF, REPLACED BY THE NEW XREF |
| FILLER | 4 | 66 | 69 | A/N | ALWAYS = SPACES |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 70 | 85 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY. |
| FILLER | 154 | 86 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

Record Type "07" - Trade Input Accepted Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 07 ALWAYS = TRADE INPUT ACCEPTED CONFIRMATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | THE XREF SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| BROKER REFERENCE NUMBER | 16 | 50 | 65 | A/N | THE BROKER REFERENCE SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 66 | 69 | A/M | ALWAYS = SPACES |
| TRANSACTION TYPE | 4 | 70 | 73 | A/N | BUY/SELL TRADES: "BUY " OR "SELL" REPO/REVERSAL TRADES: "REPO" OR "REVR" |
| TRADE DATE | 10 | 74 | 83 | A/N | FORMAT MM/DD/YYYY |
| SETTLEMENT DATE | 10 | 84 | 93 | A/N | FORMAT MM/DD/YYYY |
| CUSIP NUMBER | 9 | 94 | 102 | A/N | CUSIP NUMBER |
| FILLER | 6 | 103 | 108 | A/N | ALWAYS = SPACES |
| QUANTITY | 18 | 109 | 126 | A/N | LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 " |
| PRICE / REPO RATE | 14 | 127 | 140 | A/N | BUY/SELL TRADES: PRICE AS GIVEN TO GSD REPO/REVERSAL TRADES: REPO RATE AS GIVEN TO GSD |
| PRICE METHOD | 1 | 141 | 141 | A/N | BUY/SELL TRADES: "D" = DISCOUNT "P" = PRICE "Y" = YIELD REPO/REVERSAL TRADES: "R" = REPO RATE |
| AMOUNT | 18 | 142 | 159 | A/N | FORMAT SAME AS QUANTITY |
| COMMISSION | 11 | 160 | 170 | A/N | AS SUPPLIED BY PARTICIPANT |
| CONTRA ID | 4 | 171 | 174 | A/N | CONTRA'S GSD ID NUMBER |
| FILLER | 10 | 175 | 184 | A/N | ALWAYS = SPACES |
| ORIGINATION | 1 | 185 | 185 | A/N | "T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT) |
| COMMAND | 4 | 186 | 189 | A/N | "INST" = INSTRUCT "REPL" = REPLACE |
| TRADE TIME | 6 | 190 | 195 | A/N | FORMAT HHMMSS |
| PARTICIPANT'S EXECUTING FIRM | 5 | 196 | 200 | A/N | EXECUTING FIRM ASSOCIATED WITH PARTICIPANT |
| CONTRA'S EXECUTING FIRM | 5 | 201 | 205 | A/N | EXECUTING FIRM ASSOCIATED WITH CONTRA PARTICIPANT |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|--------|-------|-----|------|--|
| LOCKED IN TRADE | 1 | 206 | 206 | A/N | "X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE |
| IDENTIFIER | 6 | 207 | 212 | N | ZERO FILLED NUMBER. FOR EXAMPLE "000175" |
| FILLER | 27 | 213 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 07 ALWAYS = TRADE INPUT ACCEPTED CONFIRMATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | MATCHES THE XREF LISTED IN THE FIRST RECORD |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD |
| START AMOUNT | 18 | 50 | 67 | A/N | LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 ". APPLIES TO REPO TRADES ONLY |
| START DATE | 10 | 68 | 77 | A/N | FORMAT MM/DD/YYYY. APPLIES TO REPO TRADES ONLY |
| GIVE UP BROKER | 10 | 78 | 87 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 88 | 103 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| FILLER | 4 | 104 | 107 | A/N | ALWAYS = SPACES |
| SUBSTITUTION TYPE | 1 | 108 | 108 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION NUMBER | 2 | 109 | 110 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION COLLATERAL | 9 | 111 | 119 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION VARIANCE | 5 | 120 | 124 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|---------------|--------------|------------|-------------|---|
| SUBSTITUTION FREQUENCY | 2 | 125 | 126 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| INITIATED BY | 4 | 127 | 130 | A/N | FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK |
| FILLER | 109 | 131 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |

Record Type "09" - Trade Input Rejected Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|----------------------------------|--------|-------|-----|------|---|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 09 ALWAYS = TRADE INPUT REJECT CONFIRMATION |
| PASSWORD | 12 | 19 | 30 | A/N | AS SUPPLIED BY PARTICIPANT |
| EXTERNAL REFERENCE NUMBER | 16 | 31 | 46 | A/N | AS SUPPLIED BY PARTICIPANT |
| FILLER | 4 | 47 | 50 | A/N | ALWAYS = SPACES |
| COMMAND | 4 | 51 | 54 | A/N | AS SUPPLIED BY PARTICIPANT |
| TRANSACTION TYPE | 4 | 55 | 58 | A/N | AS SUPPLIED BY PARTICIPANT |
| BROKER REFERENCE NUMBER | 16 | 59 | 74 | A/N | AS SUPPLIED BY PARTICIPANT |
| FILLER | 4 | 75 | 78 | A/N | ALWAYS = SPACES |
| TRADE DATE | 10 | 79 | 88 | A/N | AS SUPPLIED BY PARTICIPANT |
| SETTLEMENT DATE | 10 | 89 | 98 | A/N | AS SUPPLIED BY PARTICIPANT |
| CUSIP NUMBER | 9 | 99 | 107 | A/N | AS SUPPLIED BY PARTICIPANT |
| FILLER | 6 | 108 | 113 | A/N | AS SUPPLIED BY PARTICIPANT |
| QUANTITY | 18 | 114 | 131 | A/N | AS SUPPLIED BY PARTICIPANT |
| PRICE / REPO RATE | 14 | 132 | 145 | A/N | AS SUPPLIED BY PARTICIPANT |
| PRICE METHOD | 1 | 146 | 146 | A/N | AS SUPPLIED BY PARTICIPANT |
| AMOUNT | 18 | 147 | 164 | A/N | AS SUPPLIED BY PARTICIPANT |
| COMMISSION | 11 | 165 | 175 | A/N | AS SUPPLIED BY PARTICIPANT |
| CONTRA ID | 4 | 176 | 179 | A/N | AS SUPPLIED BY PARTICIPANT |
| FILLER | 6 | 180 | 185 | A/N | AS SUPPLIED BY PARTICIPANT |
| PASSWORD ERROR | 1 | 186 | 186 | A/N | = "Y" IF ERROR |
| COMMAND ERROR | 1 | 187 | 187 | A/N | = "Y" IF ERROR |
| TRANSACTION TYPE ERROR | 1 | 188 | 188 | A/N | = "Y" IF ERROR |
| BROKER REFERENCE NUMBER ERROR | 1 | 189 | 189 | A/N | = "Y" IF ERROR |
| TRADE DATE ERROR | 1 | 190 | 190 | A/N | = "Y" IF ERROR |
| SETTLEMENT DATE ERROR | 1 | 191 | 191 | A/N | = "Y" IF ERROR |
| CUSIP NUMBER ERROR | 1 | 192 | 192 | A/N | = "Y" IF ERROR |
| QUANTITY ERROR | 1 | 193 | 193 | A/N | = "Y" IF ERROR |
| PRICE ERROR | 1 | 194 | 194 | A/N | = "Y" IF ERROR |
| PRICE METHOD ERROR | 1 | 195 | 195 | A/N | = "Y" IF ERROR |
| AMOUNT ERROR | 1 | 196 | 196 | A/N | = "Y" IF ERROR |
| CONTRA ID ERROR | 1 | 197 | 197 | A/N | = "Y" IF ERROR |
| COMMISSION ERROR | 1 | 198 | 198 | A/N | = "Y" IF ERROR |
| INTERNAL PROCESS ERROR | 1 | 199 | 199 | A/N | = "Y" IF ERROR |
| EXTERNAL REFERENCE NUMBER ERROR | 1 | 200 | 200 | A/N | = "Y" IF ERROR |
| PARTICIPANT ID | 4 | 201 | 204 | A/N | AS SUPPLIED BY PARTICIPANT |
| FILLER | 6 | 205 | 210 | A/N | ALWAYS = SPACES |
| PARTICIPANT'S EXECUTING FIRM | 5 | 211 | 215 | A/N | AS SUPPLIED BY PARTICIPANT |
| PARTICIPANT EXECUTING FIRM ERROR | 1 | 216 | 216 | A/N | = "Y" IF ERROR |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-----------------------------|--------|-------|-----|------|--|
| CONTRA'S EXECUTING FIRM | 5 | 217 | 221 | A/N | AS SUPPLIED BY PARTICIPANT |
| CONTRA EXECUTING FIRM ERROR | 1 | 222 | 222 | A/N | = "Y" IF ERROR |
| FILLER | 17 | 223 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

*** OVERFLOW RECORD SECTION ***

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------------|--------|-------|-----|------|---|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 09 ALWAYS = TRADE INPUT REJECTED CONFIRMATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | MATCHES THE XREF LISTED IN THE FIRST RECORD |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| START AMOUNT | 18 | 39 | 56 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| START DATE | 10 | 57 | 66 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| GIVE UP BROKER | 10 | 67 | 76 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 77 | 92 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| FILLER | 4 | 93 | 96 | A/N | ALWAYS = SPACES |
| START AMOUNT ERROR | 1 | 97 | 97 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| START DATE ERROR | 1 | 98 | 98 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| GIVE UP BROKER ERROR | 1 | 99 | 99 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| SECONDARY XREF ERROR | 1 | 100 | 100 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION TYPE | 1 | 101 | 101 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION NUMBER | 2 | 102 | 103 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION COLLATERAL | 9 | 104 | 112 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |

Record Type "09" - Trade Input Rejected Confirmation (Continued)***** OVERFLOW RECORD SECTION *****

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------|---------------|--------------|------------|-------------|--|
| SUBSTITUTION VARIANCE | 5 | 113 | 117 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION FREQUENCY | 2 | 118 | 119 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION TYPE ERROR | 1 | 120 | 120 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION NUMBER ERROR | 1 | 121 | 121 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION COLLATERAL ERROR | 1 | 122 | 122 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION VARIANCE ERROR | 1 | 123 | 123 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION FREQUENCY ERROR | 1 | 124 | 124 | A/N | = "Y" IF ERROR. APPLIES TO REPO TRADES ONLY |
| FILLER | 115 | 125 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |

Record Type "10" - Cancellation Rejected Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|---------------------------|---------------|--------------|------------|-------------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 10 ALWAYS = CANCELLATION REJECT CONFIRMATION |
| PASSWORD | 12 | 19 | 30 | A/N | AS SUPPLIED BY PARTICIPANT |
| EXTERNAL REFERENCE NUMBER | 16 | 31 | 46 | A/N | AS SUPPLIED BY PARTICIPANT |
| FILLER | 4 | 47 | 50 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 51 | 61 | A/N | AS SUPPLIED BY PARTICIPANT |
| FILLER | 178 | 62 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

Record Type "11" - Broadcast Message

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|---------------|--------------|------------|-------------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 11 ALWAYS = BROADCAST MESSAGE |
| FILLER | 221 | 19 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

Record Type "13" - Cancellation Requested Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------------|---------------|--------------|------------|-------------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 13 ALWAYS = CANCELLATION REQUESTED CONFIRMATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | AS SUPPLIED BY PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| CONTRA FIRM'S TRANSACTION ID | 11 | 50 | 60 | A/N | THE ID ASSIGNED TO THE CONTRA SIDE OF THE TRANSACTION BY GSD |
| CONTRA ID | 4 | 61 | 64 | A/N | GSD ID OF FIRM REQUESTING CANCELLATION |
| FILLER | 6 | 65 | 70 | A/N | ALWAYS = SPACES |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 71 | 86 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY. |
| FILLER | 153 | 87 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

Record Type "15" - End Of Day Reports

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 15 ALWAYS = END OF DAY REPORTS |
| REPORT NUMBER | 2 | 19 | 20 | A/N | 03 = UNCOMPARED/ADVISORY 04 = YIELD TO PRICE 05 = ALL REJECTS 06 = PHASED COMPARISON 07 = AMOUNT DIFFERENCES 08 = COMPARED/CANCELLED /MODIFIED 09 = LOCKED-IN EXCEPTIONS 10 = SECURITY MASTER NETTING STATUS 12 = SUBSTITUTION RECONCILIATION 13 = SUBSTITUTION HISTORY 14 = TRADES AGAINST NON- MEMBERS 15 = FED RECONCILIATION 16 = CDR ACCEPTED |
| FILLER | 219 | 21 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

Record Type "22" - Comparison Requested Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------------|--------|-------|-----|------|---|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 22 ALWAYS = COMPARISON REQUESTED |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| BROKER REFERENCE NUMBER | 16 | 50 | 65 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT |
| FILLER | 4 | 66 | 69 | A/N | ALWAYS = SPACES |
| TRANSACTION TYPE | 4 | 70 | 73 | A/N | BUY/SELL TRADES: "BUY " OR "SELL" REPO/REVERSAL TRADES: "REPO" OR "REVR" |
| TRADE DATE | 10 | 74 | 83 | A/N | FORMAT MM/DD/YYYY |
| SETTLEMENT DATE | 10 | 84 | 93 | A/N | FORMAT MM/DD/YYYY |
| CUSIP NUMBER | 9 | 94 | 102 | A/N | CUSIP NUMBER |
| FILLER | 6 | 103 | 108 | A/N | ALWAYS = SPACES |
| QUANTITY | 18 | 109 | 126 | A/N | LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 " |
| PRICE / REPO RATE | 14 | 127 | 140 | A/N | BUY/SELL TRADES: PRICE AS SUBMITTED BY CONTRA REPO/REVERSAL TRADES: REPO RATE AS SUBMITTED BY CONTRA |
| PRICE METHOD | 1 | 141 | 141 | A/N | BUY/SELL TRADES: "D" = DISCOUNT "P" = PRICE "Y" = YIELD REPO/REVERSAL TRADES: "R" = REPO RATE |
| AMOUNT | 18 | 142 | 159 | A/N | FORMAT SAME AS QUANTITY |
| COMMISSION | 11 | 160 | 170 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT |
| CONTRA ID | 4 | 171 | 174 | A/N | CONTRA'S GSD ID NUMBER |
| FILLER | 10 | 175 | 184 | A/N | ALWAYS = SPACES |
| LAST TIME FLAG | 1 | 185 | 185 | A/N | "Y" IF TRADE WILL BE DELETED TONIGHT; OTHERWISE "N" |
| FILLER | 4 | 186 | 189 | A/N | ALWAYS = SPACES |
| TRADE TIME | 6 | 190 | 195 | A/N | FORMAT HHMMSS |
| PARTICIPANT'S EXECUTING FIRM | 5 | 196 | 200 | A/N | EXECUTING FIRM ASSOCIATED WITH PARTICIPANT |
| CONTRA'S EXECUTING FIRM | 5 | 201 | 205 | A/N | EXECUTING FIRM ASSOCIATED WITH CONTRA PARTICIPANT |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|--------|-------|-----|------|--|
| FILLER | 34 | 206 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 22 ALWAYS = COMPARISON REQUESTED |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | MATCHES THE XREF LISTED IN THE FIRST RECORD |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD |
| START AMOUNT | 18 | 50 | 67 | A/N | LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 ". APPLIES TO REPO TRADES ONLY |
| START DATE | 10 | 68 | 77 | A/N | FORMAT MM/DD/YYYY. APPLIES TO REPO TRADES ONLY |
| GIVE UP BROKER | 10 | 78 | 87 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 88 | 103 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| FILLER | 4 | 104 | 107 | A/N | ALWAYS = SPACES |
| SUBSTITUTION TYPE | 1 | 108 | 108 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION NUMBER | 2 | 109 | 110 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION COLLATERAL | 9 | 111 | 119 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY |

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

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|---------------|--------------|------------|-------------|--|
| SUBSTITUTION VARIANCE | 5 | 120 | 124 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION FREQUENCY | 2 | 125 | 126 | A/N | AS SUBMITTED BY CONTRA PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| FILLER | 113 | 127 | 239 | 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) |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |

Record Type "24" - Uncompared Deleted Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 24 ALWAYS = UNCOMPARED DELETED |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | THE XREF SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| BROKER REFERENCE NUMBER | 16 | 50 | 65 | A/N | THE BROKER REFERENCE SUPPLIED BY PARTICIPANT |
| FILLER | 4 | 66 | 69 | A/N | ALWAYS = SPACES |
| TRANSACTION TYPE | 4 | 70 | 73 | A/N | BUY/SELL TRADES: "BUY " OR "SELL" REPO/REVERSAL TRADES: "REPO" OR "REVR" |
| TRADE DATE | 10 | 74 | 83 | A/N | FORMAT MM/DD/YYYY |
| SETTLEMENT DATE | 10 | 84 | 93 | A/N | FORMAT MM/DD/YYYY |
| CUSIP NUMBER | 9 | 94 | 102 | A/N | CUSIP NUMBER |
| FILLER | 6 | 103 | 108 | A/N | ALWAYS = SPACES |
| QUANTITY | 18 | 109 | 126 | A/N | LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 " |
| PRICE / REPO RATE | 14 | 127 | 140 | A/N | BUY/SELL TRADES: PRICE AS GIVEN TO GSD REPO/REVERSAL TRADES: REPO RATE AS GIVEN TO GSD |
| PRICE METHOD | 1 | 141 | 141 | A/N | BUY/SELL TRADES: "D" = DISCOUNT "P" = PRICE "Y" = YIELD REPO/REVERSAL TRADES: "R" = REPO RATE |
| AMOUNT | 18 | 142 | 159 | A/N | FORMAT SAME AS QUANTITY |
| COMMISSION | 11 | 160 | 170 | A/N | AS SUBMITTED BY PARTICIPANT |
| CONTRA ID | 4 | 171 | 174 | A/N | CONTRA'S GSD ID NUMBER |
| FILLER | 10 | 175 | 184 | A/N | ALWAYS = SPACES |
| ORIGINATION | 1 | 185 | 185 | A/N | "T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT) |
| FILLER | 4 | 186 | 189 | A/N | ALWAYS = SPACES |
| TRADE TIME | 6 | 190 | 195 | A/N | FORMAT HHMMSS |
| PARTICIPANT'S EXECUTING FIRM | 5 | 196 | 200 | A/N | EXECUTING FIRM ASSOCIATED WITH PARTICIPANT |
| CONTRA'S EXECUTING FIRM | 5 | 201 | 205 | A/N | EXECUTING FIRM ASSOCIATED WITH CONTRA PARTICIPANT |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|--------|-------|-----|------|--|
| FILLER | 34 | 206 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 24 ALWAYS = UNCOMPARED DELETED |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | MATCHES THE XREF LISTED IN THE FIRST RECORD |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD |
| START AMOUNT | 18 | 50 | 67 | A/N | LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00 ". APPLIES TO REPO TRADES ONLY |
| START DATE | 10 | 68 | 77 | A/N | FORMAT MM/DD/YYYY. APPLIES TO REPO TRADES ONLY |
| GIVE UP BROKER | 10 | 78 | 87 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SECONDARY EXTERNAL REFERENCE NUMBER | 16 | 88 | 103 | A/N | AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| FILLER | 4 | 104 | 107 | A/N | ALWAYS = SPACES |
| SUBSTITUTION TYPE | 1 | 108 | 108 | A/N | AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION NUMBER | 2 | 109 | 110 | A/N | AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION COLLATERAL | 9 | 111 | 119 | A/N | AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION VARIANCE | 5 | 120 | 124 | A/N | AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |
| SUBSTITUTION FREQUENCY | 2 | 125 | 126 | A/N | AS SUBMITTED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY |

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

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------|--------|-------|-----|------|--|
| FILLER | 113 | 127 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |

Record Type "29" - Recalculated Money For Yield Trade

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|---------------------------|---------------|--------------|------------|-------------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 29 ALWAYS = RECALCULATED MONEY FOR YIELD TRADE |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | 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 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| COUPON INDICATOR | 1 | 50 | 50 | A/N | 'A' = ASSUMED COUPON 'R' = REAL COUPON |
| AMOUNT | 11 | 51 | 61 | A/N | RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 1 MILLION 365 THOUSAND = " 1536500000". RECALCULATED AMOUNT FOR YIELD TRADE |
| COMPARED ON YIELD | 1 | 62 | 62 | A/N | 'Y' = YES, 'N' = NO |
| COMPARED ON MONEY | 1 | 63 | 63 | A/N | 'Y' = YES, 'N' = NO |
| DELETED TONIGHT | 1 | 64 | 64 | A/N | 'Y' = YES, 'N' = NO |
| FILLER | 175 | 65 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|------------------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 32 ALWAYS = EXPANDED COMPARISON |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | THE XREF SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| ASSOCIATED REFERENCE NUMBER | 16 | 50 | 65 | A/N | CROSS REFERENCE TO SECOND PARTICIPANT SIDE OF PAR SUMMARIZED TRADE |
| FILLER | 4 | 66 | 69 | A/N | ALWAYS = SPACES |
| CONTRA'S EXTERNAL REFERENCE NUMBER | 16 | 70 | 85 | A/N | CROSS REFERENCE TO THE FIRST CONTRA SIDE OF THE PAR SUMMARIZED TRADE |
| FILLER | 4 | 86 | 89 | A/N | ALWAYS = SPACES |
| ADDITIONAL CONTRA REFERENCE NUMBER | 16 | 90 | 105 | A/N | CROSS REFERENCE TO SECOND CONTRA SIDE OF PAR SUMMARIZED TRADE |
| FILLER | 135 | 106 | 240 | A/N | ALWAYS = SPACES |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|---------------------------|---------------|--------------|------------|-------------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 33 ALWAYS = COMMISSION MODIFICATION |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | AS SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX |
| NEW COMMISSION | 11 | 50 | 60 | A/N | AS SUPPLIED BY THE PARTICIPANT, OR AS RECALCULATED IF THE AMOUNT IS SUBMITTED |
| NEW AMOUNT | 18 | 61 | 78 | A/N | AS SUPPLIED BY THE PARTICIPANT, OR AS RECALCULATED IF BLANK AND THE COMMISSION IS SUBMITTED |
| PREVIOUS COMMISSION | 11 | 79 | 89 | A/N | THE COMMISSION BEFORE MODIFICATION |
| PREVIOUS AMOUNT | 18 | 90 | 107 | A/N | THE AMOUNT BEFORE MODIFICATION |
| FILLER | 132 | 108 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------------------------|---------------|--------------|------------|-------------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 34 ALWAYS = XREF MODIFICATION REJECTED |
| CURRENT EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | AS SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | AS SUPPLIED BY THE PARTICIPANT |
| SUBMITTED EXTERNAL REFERENCE NUMBER | 16 | 50 | 65 | A/N | AS SUPPLIED BY THE PARTICIPANT |
| FILLER | 174 | 66 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

Record Type "35" - Commission Modification Rejected Confirmation

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|---------------------------|--------|-------|-----|------|--|
| STANDARD 16 BYTES | 16 | 1 | 16 | A/N | SEE SECTION ON LOGICAL DETAIL RECORDS |
| RECORD ID | 2 | 17 | 18 | N | 35 ALWAYS = COMMISSION MODIFICATION REJECTED |
| EXTERNAL REFERENCE NUMBER | 16 | 19 | 34 | A/N | AS SUPPLIED BY THE PARTICIPANT |
| FILLER | 4 | 35 | 38 | A/N | ALWAYS = SPACES |
| TRANSACTION ID | 11 | 39 | 49 | A/N | AS SUPPLIED BY THE PARTICIPANT |
| SUBMITTED COMMISSION | 11 | 50 | 60 | A/N | AS SUPPLIED BY THE PARTICIPANT |
| SUBMITTED AMOUNT | 18 | 61 | 78 | A/N | AS SUPPLIED BY THE PARTICIPANT |
| FILLER | 161 | 79 | 239 | A/N | ALWAYS = SPACES |
| CONFIRMATION CONTINUED | 1 | 240 | 240 | 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) |
| PRINT IMAGE | ** | 241 | ** | A/N | ** SEE SECTION ON LOGICAL DETAIL RECORDS |

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

| FIELD NAME | LENGTH | START | END | TYPE | COMMENTS |
|-------------------|---------------|--------------|------------|-------------|--|
| TRAILER ID | 5 | 1 | 5 | A/N | ALWAYS = "TRAIL" |
| NUMBER OF RECORDS | 5 | 6 | 10 | N | TOTAL NUMBER OF IONS 2048 BYTE OUTPUT RECORDS |
| CHECKSUM | 5 | 11 | 15 | A/N | XOR OF CHECKSUMS OF ALL OTHER DATA RECORDS (FOR FUTURE USE) |
| FILLER | 2033 | 16 | 2048 | A/ N | ALWAYS = SPACES |