

**GSD NETTING MACHINE READABLE ONLY OUTPUT FORMAT
FOR RJE TRANSMISSION SYSTEMS - FILE 173
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**.
- A new value has been added to the Netting Status field in Record Type 17. The new status is for a failed obligation included in the net.
- A new value has been added to the Clearance Method field in Record Type 23. The new method is for a failed obligation included in the net.
- Two new fields have been added to the Record Type 23 message - Fail Mark and a Credit/Debit Indicator. These fields will be populated for failed obligations included in the net.
- 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 Netting Reports (type 12) 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 12 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	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: 12 - PARTICIPANT NETTING REPORTS 14 - ON REQUEST REPORTS 17 - TRANSACTION IN NET ETC...
FIRST PART OF THE MACHINE READABLE ONLY OUTPUT	56	25	80		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		

*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		
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 = "_NET "
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 "17" - Transaction In Net**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	17 ALWAYS = TRANSACTION IN NET
EXTERNAL REFERENCE	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.
PARTICIPANT ID	4	56	59	A/N	GSD PARTICIPANT NUMBER
FILLER	6	60	65	A/N	ALWAYS = SPACES
LOCKED IN	1	66	66	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
SECONDARY EXTERNAL REFERENCE NUMBER (FIRST 14 BYTES)	14	67	80	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY

Record Type "17" - Transaction In Net (Continued)

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
SECONDARY EXTERNAL REFERENCE NUMBER (LAST 2 BYTES)	2	7	8	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	9	12	A/N	ALWAYS = SPACES
NETTING STATUS	9	13	21	A/N	INDICATES WHAT TYPE OF TRADE, SUBMITTED BY A REPO NETTING MEMBER, IS GOING INTO THE NET. THE FIELD IS FILLED IN WITH ONE OF THE FOLLOWING: "START LEG" "END LEG" "FAIL" "TRADE" - FOR A CASH MARKET SIDE OR ALL BLANKS FOR A TRADE SUBMITTED BY ANYONE OTHER THAN A REPO NETTING MEMBER.
FILLER	59	22	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE 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 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 "18" - Clearance Instruction**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	18 ALWAYS = CLEARANCE INSTRUCTION
TRANSACTION ID	11	25	35	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
PARTICIPANT ID	4	36	39	A/N	GSD PARTICIPANT NUMBER
FILLER	6	40	45	A/N	ALWAYS = SPACES
TRANSACTION CODE	1	46	46	A/N	"L" = LONG, "S" = SHORT
CUSIP NUMBER	9	47	55	A/N	CUSIP NUMBER
FILLER	6	56	61	A/N	ALWAYS = SPACES
QUANTITY	18	62	79	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = " 15,365,000.00"
AMOUNT (FIRST BYTE)	1	80	80	A/N	FORMAT SAME AS QUANTITY

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
AMOUNT (LAST 17 BYTES)	17	7	23	A/N	FORMAT SAME AS QUANTITY
CLEARING BANK ABA	9	24	32	A/N	ABA OF GSD CLEARING BANK (PROVIDED BY GSD)
FED ADDRESS	40	33	72	A/N	FED WIRE ADDRESS
GSD'S CONTRA ID AT PARTICIPANT BANK (FIRST 8 BYTES)	8	73	80	A/N	PARTICIPANT'S BANK'S SHORT NAME FOR GSD'S ACCOUNT AT ITS BANK FOR THIS PRODUCT

Record Type "18" - Clearance Instruction (Continued)**Third 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
GSD'S CONTRA ID AT PARTICIPANT BANK (LAST 12 BYTES)	12	7	18	A/N	PARTICIPANT'S BANK'S SHORT NAME FOR GSD'S ACCOUNT AT ITS BANK FOR THIS PRODUCT
CLEARANCE TYPE	1	19	19	A/N	"N" = NEXT DAY "F" = FAIL "H" = HELD FAIL
SETTLEMENT DATE	10	20	29	A/N	MM/DD/YYYY
PREVIOUS TID	11	30	40	A/N	IF FAILED: FORMAT XXXXXXXX-XXXX IF NOT FAILED: BLANKS
ORIGINAL TID	11	41	51	A/N	NUMBER ASSIGNED TO ITEM WHEN IT FIRST APPEARED AS AN INSTRUCTION. FORMAT IS XXXXXXXX-XXXX
FILLER	29	52	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE 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 "20" - Security Net Summary

First 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	20 ALWAYS = SECURITY NET SUMMARY
PARTICIPANT ID	4	25	28	A/N	GSD PARTICIPANT NUMBER
FILLER	6	29	34	A/N	ALWAYS = SPACES
CUSIP NUMBER	9	35	43	A/N	CUSIP NUMBER
FILLER	6	44	49	A/N	ALWAYS = SPACES
SETTLEMENT PRICE	14	50	63	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, " 98.575". PRICE USED BY GSD FOR ALL DELIVERIES OF THIS SECURITY TODAY.
NEXT DAY POSITION (FIRST 17 BYTES)	17	64	80	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = " 15,365,000.00". NET PAR POSITION AS REFLECTED BY NEXT DAY TRADES INCLUDED IN NET.

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
NEXT DAY POSITION (LAST BYTE)	1	7	7	A/N	NET PAR POSITION AS REFLECTED BY NEXT DAY TRADES INCLUDED IN NET.
LONG / SHORT INDICATOR	1	8	8	A/N	"L" = LONG, "S" = SHORT
FAIL POSITION	18	9	26	A/N	FORMAT SAME AS NEXT DAY POSITION. NET PAR POSITION AS REFLECTED BY FAILED OBLIGATIONS INCLUDED IN NET
LONG / SHORT INDICATOR	1	27	27	A/N	"L" = LONG, "S" = SHORT
FAIL MARK	18	28	45	A/N	FORMAT SAME AS NEXT DAY POSITION. PARTICIPANT'S MARK AS DERIVED FROM FAILED TRADES IN THIS SECURITY
CR / DR INDICATOR	1	46	46	A/N	"C" = CREDIT, "D" = DEBIT
COUPON PAYMENT	18	47	64	A/N	FORMAT SAME AS NEXT DAY POSITION. TOTAL INTEREST PAID ON COUPON PAYMENT DATE
CR / DR INDICATOR	1	65	65	A/N	"C" = CREDIT, "D" = DEBIT
FAILS THAT MATURED (FIRST 15 BYTES)	15	66	80	A/N	FORMAT SAME AS NEXT DAY POSITION. MARK AND INTEREST ASSOCIATED WITH FAILED TRADES THAT HAVE MATURED.

Record Type "20" - Security Net Summary (Continued)

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FAILS THAT MATURED (LAST 3 BYTES)	3	7	9	A/N	FORMAT SAME AS NEXT DAY POSITION. MARK AND INTEREST ASSOCIATED WITH FAILED TRADES THAT HAVE MATURED.
CR / DR INDICATOR	1	10	10	A/N	"C" = CREDIT, "D" = DEBIT
NEXT DAY TAP	18	11	28	A/N	FORMAT SAME AS NEXT DAY POSITION. PARTICIPANTS TAP AS DERIVED FROM NEXT DAY TRADES THAT WERE INCLUDED IN THE NET
CR / DR INDICATOR	1	29	29	A/N	"C" = CREDIT, "D" = DEBIT
CLEARANCE DIFFERENCES	18	30	47	A/N	FORMAT SAME AS NEXT DAY POSITION. REFLECTS TOTAL DISCREPANCY BETWEEN EXPECTED AND ACTUAL CLEARANCE AMOUNTS
CR / DR INDICATOR	1	48	48	A/N	"C" = CREDIT, "D" = DEBIT
FAIL ACCRUED INTEREST	18	49	66	A/N	FORMAT SAME AS NEXT DAY POSITION. ACCRUED INTEREST AS DERIVED FROM TODAY'S FAILED TRADES
CR / DR INDICATOR	1	67	67	A/N	"C" = CREDIT, "D" = DEBIT
DELIVERY DIFFERENTIAL (FIRST 13 BYTES)	13	68	80	A/N	FORMAT SAME AS NEXT DAY POSITION. DIFFERENCE BETWEEN PAR AT ACTUAL SETTLEMENT PRICE AND WHAT PAR WOULD HAVE BEEN AT GSD PRICE.

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
DELIVERY DIFFERENTIAL (LAST 5 BYTES)	5	7	11	A/N	DIFFERENCE BETWEEN PAR AT ACTUAL SETTLEMENT PRICE AND WHAT PAR WOULD HAVE BEEN AT GSD PRICE.
CR / DR INDICATOR	1	12	12	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	11	13	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 "21" - Participant Net Summary

First 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	21 ALWAYS = PARTICIPANT NET SUMMARY
PARTICIPANT ID	4	25	28	A/N	GSD PARTICIPANT NUMBER
FILLER	6	29	34	A/N	ALWAYS = SPACES
OPENING BALANCE	11	35	45	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = " 1536500000". OPENING BALANCE TAKEN FROM PRIOR DAY'S TOTAL FUNDS OBLIGATION.
CR / DR INDICATOR	1	46	46	A/N	"C" = CREDIT, "D" = DEBIT
NEXT DAY TAP	11	47	57	A/N	FORMAT SAME AS OPENING BALANCE. PARTICIPANT'S TAP AS DERIVED FROM TRADES INCLUDED IN NET FOR NEXT DAY SETTLEMENT.
CR / DR INDICATOR	1	58	58	A/N	"C" = CREDIT, "D" = DEBIT
FAIL MARK	11	59	69	A/N	FORMAT SAME AS OPENING BALANCE. PARTICIPANT'S MARK AS DERIVED FROM SECURITY'S FAILED TRADES
CR / DR INDICATOR	1	70	70	A/N	"C" = CREDIT, "D" = DEBIT
COUPON PAYMENT (FIRST 10 BYTES)	10	71	80	A/N	FORMAT SAME AS OPENING BALANCE. TOTAL INTEREST PAID ON COUPON PAYMENT DATE

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
COUPON PAYMENT (LAST BYTE)	1	7	7	A/N	TOTAL INTEREST PAID ON COUPON PAYMENT DATE
CR / DR INDICATOR	1	8	8	A/N	"C" = CREDIT, "D" = DEBIT
FAILS THAT MATURED	11	9	19	A/N	FORMAT SAME AS OPENING BALANCE. MARK AND INTEREST ASSOCIATED WITH FAILED TRADES THAT HAVE MATURED.
CR / DR INDICATOR	1	20	20	A/N	"C" = CREDIT, "D" = DEBIT
CLEARANCE DIFFERENCE	11	21	31	A/N	FORMAT SAME AS OPENING BALANCE. TOTAL DISCREPANCY BETWEEN EXPECTED AND ACTUAL CLEARANCE AMOUNTS.
CR / DR INDICATOR	1	32	32	A/N	"C" = CREDIT, "D" = DEBIT

Record Type "21" - Participant Net Summary (Continued)

Second 80 Byte Image (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
MISCELLANEOUS ADJUSTMENTS	11	33	43	A/N	FORMAT SAME AS OPENING BALANCE. MISCELLANEOUS ADJUSTMENTS TO PARTICIPANT'S FUNDS OBLIGATION.
CR / DR INDICATOR	1	44	44	A/N	"C" = CREDIT, "D" = DEBIT
MISCELLANEOUS REASON	30	45	74	A/N	REASON FOR MISCELLANEOUS ADJUSTMENT
FORWARD MARK ALLOCATION (FIRST 6 BYTES)	6	75	80	A/N	FORMAT SAME AS OPENING BALANCE. ANY FORWARD MARK ALLOCATION ASSESSED BY GSD

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FORWARD MARK ALLOCATION (LAST 5 BYTES)	5	7	11	A/N	ANY FORWARD MARK ALLOCATION ASSESSED BY GSD
CR / DR INDICATOR	1	12	12	A/N	"C" = CREDIT, "D" = DEBIT
FORWARD MARK ALLOCATION RETURN	11	13	23	A/N	FORMAT SAME AS OPENING BALANCE. RETURN OF FORWARD MARK ALLOCATED ASSESSED BY GSD FROM PRIOR DAY'S PROCESSING.
CR / DR INDICATOR	1	24	24	A/N	"C" = CREDIT, "D" = DEBIT
COLLECTED / PAID	11	25	35	A/N	FORMAT SAME AS OPENING BALANCE. ACTUAL AMOUNT OF TOTAL FUNDS OBLIGATION SETTLED.
CR / DR INDICATOR	1	36	36	A/N	"C" = CREDIT, "D" = DEBIT
INVOICE	11	37	47	A/N	FORMAT SAME AS OPENING BALANCE. GSD'S MONTHLY BILL TO PARTICIPANT.
CR / DR INDICATOR	1	48	48	A/N	"C" = CREDIT, "D" = DEBIT
TOTAL FUNDS OBLIGATION	11	49	59	A/N	FORMAT SAME AS OPENING BALANCE. PAYMENT DUE TO OR FROM GSD.
CR / DR INDICATOR	1	60	60	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	12	61	72	A/N	ALWAYS = SPACES
DELIVERY DIFFERENTIAL (FIRST 8 BYTES)	8	73	80	A/N	FORMAT SAME AS OPENING BALANCE. DIFFERENCE BETWEEN PAR AT ACTUAL SETTLEMENT PRICE AND WHAT PAR WOULD HAVE BEEN AT GSD PRICE.

Record Type "21" - Participant Net Summary (Continued)

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "4"
DELIVERY DIFFERENTIAL (LAST 3 BYTES)	3	7	9	A/N	DIFFERENCE BETWEEN PAR AT ACTUAL SETTLEMENT PRICE AND WHAT PAR WOULD HAVE BEEN AT GSD PRICE.
CR / DR INDICATOR	1	10	10	A/N	"C" = CREDIT, "D" = DEBIT
MARGIN INTEREST	11	11	21	A/N	FORMAT SAME AS OPENING BALANCE. ACCRUED INTEREST PAID/COLLECTED ON FORWARD MARGIN
CR / DR INDICATOR	1	22	22	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	1	23	23	A/N	ALWAYS = SPACE
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 "23" - Cleared Obligation

First 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	23 ALWAYS = CLEARANCE COMPLETED
TRANSACTION ID	11	25	35	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
PARTICIPANT ID	4	36	39	A/N	GSD PARTICIPANT NUMBER
FILLER	6	40	45	A/N	ALWAYS = SPACES
TRANSACTION CODE	1	46	46	A/N	"L" = LONG, "S" = SHORT
CUSIP NUMBER	9	47	55	A/N	CUSIP NUMBER
FILLER	6	56	61	A/N	ALWAYS = SPACES
QUANTITY CLEARED	18	62	79	A/N	RIGHT JUSTIFIED BLANK FILLED 15 MILLION 365 THOUSAND = " 15,365,000.00"
AMOUNT CLEARED (FIRST BYTE)	1	80	80	A/N	FORMAT SAME AS QUANTITY CLEARED

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
AMOUNT CLEARED (LAST 17 BYTES)	17	7	23	A/N	FORMAT SAME AS QUANTITY CLEARED
REMAINING CLEAR QUANTITY	18	24	41	A/N	FORMAT SAME AS QUANTITY CLEARED
CLEARANCE METHOD	1	42	42	A/N	"C" = CLEARED "B" = BOUGHT IN "H" = HELD FAIL MATURED "M" = MATURED "N" = NETTED "P" = PAIROFF
CLEARANCE DIFFERENCE ON MATURITY	18	43	60	A/N	FORMAT SAME AS QUANTITY. TOTAL DISCREPANCY BETWEEN EXPECTED AND ACTUAL CLEARANCE AMOUNTS.
CR / DR INDICATOR	1	61	61	A/N	"C" = CREDIT, "D" = DEBIT
ORIGINAL TID	11	62	72	A/N	NUMBER ASSIGNED TO ITEM WHEN IT FIRST APPEARED AS AN INSTRUCT (NNNNNN-MMDD)
OPENING PAR (FIRST 8 BYTES)	8	73	80	A/N	FORMAT SAME AS QUANTITY CLEARED. PAR OF THIS INSTRUCT AT OPENING OF DAY, BEFORE ANY CLEARANCE.

Record Type "23" - Clearance Completed (Continued)**Third 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
OPENING PAR (LAST 10 BYTES)	10	7	16	A/N	PAR OF THIS INSTRUCT AT OPENING OF DAY, BEFORE ANY CLEARANCE.
FAIL MARK	18	17	34	A/N	RIGHT JUSTIFIED BLANK FILLED WITH PUNCTUATION. AS AN EXAMPLE, SEVEN HUNDRED FIFTY THOUSAND SHOULD APPEAR AS " 750,000.00"
CR / DR INDICATOR	1	35	35	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	45	36	80	A/N	ALWAYS = SPACES

Fourth 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE 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 "26" - Forward Transaction Pended For Netting**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	26 ALWAYS = FORWARD TRANSACTION PENDED FOR NETTING
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". TRADE NOVATED AT THIS AMOUNT.
SECONDARY EXTERNAL REFERENCE NUMBER (FIRST 13 BYTES)	13	68	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 SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
SECONDARY EXTERNAL REFERENCE NUMBER (LAST 3 BYTES)	3	7	9	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	10	13	A/N	ALWAYS = SPACES
INITIATED BY	4	14	17	A/N	FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK
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 SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "3"
FILLER	76	7	80	A/N	ALWAYS = SPACES

Record Type "26" - Forward Transaction Pended For Netting (Continued)**Fourth 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE 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 "27" - Forward Transaction Pended - No Longer In The Net**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	27 ALWAYS = FORWARD TRANSACTION PENDED - NO LONGER IN THE NET
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
SECONDARY EXTERNAL REFERENCE NUMBER	16	56	71	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	72	75	A/N	ALWAYS = SPACES
INITIATED BY	4	76	79	A/N	FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK
FILLER	1	80	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 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 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 "28" - Forward Position Summary**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	28 ALWAYS = FORWARD POSITION SUMMARY
CUSIP NUMBER	9	25	33	A/N	CUSIP NUMBER
FILLER	6	34	39	A/N	ALWAYS = SPACES
PRICE	14	40	53	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, " 98.575". PRICE USED BY GSD FOR FORWARD MARK ALLOCATION.
FORWARD POSITION	18	54	71	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = " 15,365,000.00". NET PAR POSITION AS REFLECTED BY FORWARD TRADES PENDED FOR NETTING.
LONG / SHORT INDICATOR	1	72	72	A/N	"L" = LONG, "S" = SHORT
FORWARD AMOUNT (FIRST 8 BYTES)	8	73	80	A/N	FORMAT SAME AS FORWARD POSITION. NET AMOUNT AS REFLECTED BY FORWARD TRADES PENDED FOR NETTING.

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
FORWARD AMOUNT (LAST 10 BYTES)	10	7	16	A/N	NET AMOUNT AS REFLECTED BY FORWARD TRADES PENDED FOR NETTING.
CR / DR INDICATOR	1	17	17	A/N	"C" = CREDIT, "D" = DEBIT
FORWARD MARK	18	18	35	A/N	FORMAT SAME AS FORWARD POSITION. INFORMATIONAL ONLY. NET OF FORWARD MARKS FOR EACH TRADE PENDED FOR NETTING.
CR / DR INDICATOR	1	36	36	A/N	"C" = CREDIT, "D" = DEBIT
FORWARD MARK ALLOCATION	18	37	54	A/N	FORMAT SAME AS FORWARD POSITION. IF FORWARD MARK IS A CREDIT, THE VALUE IN THIS FIELD WILL BE "0.00". OTHERWISE, WILL BE ASSESSED BY GSD.
CR / DR INDICATOR	1	55	55	A/N	"C" = CREDIT, "D" = DEBIT
PARTICIPANT ID	4	56	59	A/N	GSD PARTICIPANT NUMBER
FILLER	6	60	65	A/N	ALWAYS = SPACES

Record Type "28" - Forward Position Summary (Continued)**Second 80 Byte Image (Continued)**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
COUPON INDICATOR	1	66	66	A/N	"A" = ASSUMED COUPON "R" = REAL COUPON
COUPON RATE	10	67	76	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 9 PERCENT = " 9.000000". COUPON RATE FOR THIS CUSIP.
FILLER	4	77	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE 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 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 "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 SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE 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 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 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

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

Record Type "33" - Commission Modification**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	33 ALWAYS = COMMISSION MODIFICATION
EXTERNAL REFERENCE	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 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 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 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 Modification (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 netting, the system will not allow you to receive record type 33 for comparison.

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

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE 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	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 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 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 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 netting, the system will not allow you to receive record type 35 for comparison.

Record Type "38" - Repo Coupon Payment**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	38 ALWAYS = REPO COUPON PAYMENT CONFIRMATION
PARTICIPANT ID	4	25	28	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	6	29	34	A/N	ALWAYS = SPACES
CUSIP NUMBER	9	35	43	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	6	44	49	A/N	ALWAYS = SPACES
EXTERNAL REFERENCE NUMBER	16	50	65	A/N	AS SUPPLIED BY PARTICIPANT
FILLER	4	66	69	A/N	ALWAYS = SPACES
TRANSACTION ID	11	70	80	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX

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"
PAYMENT AMOUNT	18	7	24	A/N	LEFT JUSTIFIED BLANK FILLED. PUNCTUATION INCLUDED. FOR EXAMPLE, SEVEN HUNDRED FIFTY THOUSAND = "750,000.00 "
CREDIT / DEBIT	1	25	25	A/N	"C" = CREDIT "D" = DEBIT
SECONDARY EXTERNAL REFERENCE NUMBER	16	26	41	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	39	42	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

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

*Record Type "38" - Repo Coupon Payment (Continued)**Fourth 80 Byte Image*

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE 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 "39" - Per Trade Forward Margin**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	N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	39 ALWAYS = PER-TRADE FORWARD MARGIN 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
FILLER	4	56	59	A/N	ALWAYS = SPACES. RESERVED FOR FUTURE USE
PARTICIPANT ID	4	60	63	A/N	GSD PARTICIPANT ID
FILLER	6	64	69	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER (FIRST 11 BYTES)	11	70	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 = "1"
SECONDARY EXTERNAL REFERENCE NUMBER (LAST 5 BYTES)	5	7	11	A/N	SEE PREVIOUS IMAGE
FILLER	4	12	15	A/N	ALWAYS = SPACES
STATUS	9	16	24	A/N	ALWAYS = SPACES. RESERVED FOR FUTURE USE
FORWARD MARGIN	18	25	42	A/N	RIGHT JUSTIFIED BLANK FILLED. PUNCTUATION INCLUDED. FOR EXAMPLE, SEVEN HUNDRED FIFTY THOUSAND = " 750,000.00". COLLATERAL MARK FOR THE TRADE.
CREDIT / DEBIT	1	43	43	A/N	"C" = CREDIT "D" = DEBIT
FORWARD FINANCE	18	44	61	A/N	FORMAT SAME AS FORWARD MARGIN. FINANCE MARK FOR THE TRADE.
CREDIT / DEBIT	1	62	62	A/N	"C" = CREDIT "D" = DEBIT
FILLER	18	63	80	A/N	ALWAYS = SPACES

Record Type "39" - Per Trade Forward Margin (Continued)**Third 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE 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 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 "49" - Paired-Off Obligation**First 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "1"
STANDARD 16 BYTES	16	7	22	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	23	24	N	49 ALWAYS = PAIRED OFF OBLIGATION
TRANSACTION ID	11	25	35	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSD. FORMAT IS XXXXXX-XXXX
PARTICIPANT ID	4	36	39	A/N	GSD PARTICIPANT NUMBER
FILLER	6	40	45	A/N	ALWAYS = SPACES
TRANSACTION CODE	1	46	46	A/N	"L" = LONG, "S" = SHORT
CUSIP NUMBER	9	47	55	A/N	CUSIP NUMBER
FILLER	6	56	61	A/N	ALWAYS = SPACES
QUANTITY CLEARED	18	62	79	A/N	RIGHT JUSTIFIED BLANK FILLED 15 MILLION 365 THOUSAND = " 15,365,000.00"
AMOUNT CLEARED (FIRST BYTE)	1	80	80	A/N	FORMAT SAME AS QUANTITY CLEARED

Second 80 Byte Image

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	ALWAYS = "2"
AMOUNT CLEARED (LAST 17 BYTES)	17	7	23	A/N	FORMAT SAME AS QUANTITY CLEARED
FILLER	18	24	41	A/N	ALWAYS = SPACES
CLEARANCE METHOD	1	42	42	A/N	"P" = PAIROFF
FILLER	19	43	61	A/N	ALWAYS = SPACES
TRANSACTION ID OF PAIRED OBLIGATION	11	62	72	A/N	THE ID NUMBER OF THE OBLIGATION THAT THIS OBLIGATION IS PAIRED WITH. FORMAT IS XXXXXX-XXXX.
FILLER	8	73	80	A/N	ALWAYS = SPACES

Third 80 Byte Image

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

Record Type "49" - Paired-Off Obligation (Continued)**Fourth 80 Byte Image**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	A/N	SEE 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

*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 RECORDS IN FILE
CHECKSUM	5	17	21	N	XOR OF CHECKSUMS OF ALL 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 SECTION ON LOGICAL DETAIL RECORDS
IMAGE NUMBER	1	6	6	A/N	"2" THROUGH "4" SEQUENTIALLY
FILLER	74	7	80	A/N	ALWAYS = SPACES