

***GSD INTRADAY MRO OUTPUT FORMAT
FOR ALL TYPES OF TRANSMISSION SYSTEMS - FILE 1018
March 13, 2012***

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Introduction

Changes in this document reflect the use of the Overflow Record in record type 50 as follows:
The OVERFLOW SECTION is to be used for the "OPENING BALANCE", "FORWARD MARK ALLOCATION", "FORWARD MARK ALLOCATION RETURN", "COLLECTED / PAID", "TOTAL FUNDS OBLIGATION" fields when their values are greater than or equal to one billion.

The usage of the Overflow record is as follows:

If a value of zero is encountered in the "OPENING BALANCE", "FORWARD MARK ALLOCATION", "FORWARD MARK ALLOCATION RETURN", "COLLECTED / PAID" or "TOTAL FUNDS OBLIGATION" fields in Type 50 (non-OVERFLOW) and a non-blank value is found in the CONFIRMATION CONTINUED field (position 240) then an Overflow record will follow.

Description Of the Logical Detail Records

A logical record is made up of one or more 240 byte physical records. 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 240 Byte Record

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
LOGICAL RECORD NUMBER **	5	1	5	N	SEQUENTIAL NUMBER OF THE LOGICAL RECORD STARTING WITH 00001
PHYSICAL RECORD LENGTH **	5	6	10	N	NOT GREATER THAN 240
CHECKSUM **	5	11	15	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: 12 - PARTICIPANT NETTING REPORTS 14 - ON REQUEST REPORTS 17 - TRANSACTION IN NET ETC...
MACHINE READABLE ONLY OUTPUT	222	19	240		REFER TO THE DESCRIPTION OF EACH RECORD TYPE

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	UNSPECIFIED; VARIES BY RECORD TYPE
SOURCE NAME	4	7	10	A/N	"IONS"
FILLER	8	11	18	A/N	ALWAYS = SPACES
DESTINATION NAME	4	19	22	A/N	GSCC PARTICIPANT NUMBER
FILLER	8	23	30	A/N	ALWAYS = "_NET "
DATE/TIME	22	31	52	A/N	DD-MMM-YYYY HH:MM:SS.H 19-JAN-1989 10:45:15.2
FILLER	188	53	240	A/N	ALWAYS = SPACES

Record Type "50" - Intraday Participant Net Summary

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	50 ALWAYS = PARTICIPANT NET SUMMARY
PARTICIPANT ID	4	19	22	A/N	GSD PARTICIPANT NUMBER
FILLER	6	23	28	A/N	ALWAYS = SPACES
OPENING BALANCE	11	29	39	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = " 1536500000". OPENING BALANCE TAKEN FROM PRIOR CYCLE'S TOTAL FUNDS OBLIGATION.
CR / DR INDICATOR	1	40	40	A/N	"C" = CREDIT, "D" = DEBIT
NEXT DAY TAP	11	41	51	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	52	52	A/N	"C" = CREDIT, "D" = DEBIT
FAIL MARK	11	53	63	A/N	FORMAT SAME AS OPENING BALANCE. PARTICIPANT'S MARK AS DERIVED FROM SECURITY'S FAILED TRADES.
CR / DR INDICATOR	1	64	64	A/N	"C" = CREDIT, "D" = DEBIT
COUPON PAYMENT	11	65	75	A/N	FORMAT SAME AS OPENING BALANCE. TOTAL INTEREST PAID ON COUPON PAYMENT DATE
CR / DR INDICATOR	1	76	76	A/N	"C" = CREDIT, "D" = DEBIT
FAILS THAT MATURED	11	77	87	A/N	FORMAT SAME AS OPENING BALANCE. MARK AND INTEREST ASSOCIATED WITH FAILED TRADES THAT HAVE MATURED.
CR / DR INDICATOR	1	88	88	A/N	"C" = CREDIT, "D" = DEBIT
CLEARANCE DIFFERENCE	11	89	99	A/N	FORMAT SAME AS OPENING BALANCE. TOTAL DISCREPANCY BETWEEN EXPECTED AND ACTUAL CLEARANCE AMOUNTS.
CR / DR INDICATOR	1	100	100	A/N	"C" = CREDIT, "D" = DEBIT
MISCELLANEOUS ADJUSTMENTS	11	101	111	A/N	FORMAT SAME AS OPENING BALANCE. MISCELLANEOUS ADJUSTMENTS TO PARTICIPANT'S FUNDS OBLIGATION.
CR / DR INDICATOR	1	112	112	A/N	"C" = CREDIT, "D" = DEBIT
MISCELLANEOUS REASON	30	113	142	A/N	REASON FOR MISCELLANEOUS ADJUSTMENT.
FORWARD MARK ALLOCATION	11	143	153	A/N	FORMAT SAME AS OPENING BALANCE. FORWARD MARK ALLOCATION CALCULATED AND ASSESSED BY GSD FROM THE CURRENT CYCLE.
CR / DR INDICATOR	1	154	154	A/N	"C" = CREDIT, "D" = DEBIT

Record Type "50" - Intraday Participant Net Summary (Continued)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
FORWARD MARK ALLOCATION RETURN	11	155	165	A/N	FORMAT SAME AS OPENING BALANCE. RETURN OF FORWARD MARK ALLOCATION ASSESSED BY GSD DURING PRIOR CYCLE'S PROCESSING.
CR / DR INDICATOR	1	166	166	A/N	"C" = CREDIT, "D" = DEBIT
COLLECTED / PAID	11	167	177	A/N	FORMAT SAME AS OPENING BALANCE. ACTUAL AMOUNT OF TOTAL FUNDS OBLIGATION SETTLED SETTLED DURING PREVIOUS CYCLE.
CR / DR INDICATOR	1	178	178	A/N	"C" = CREDIT, "D" = DEBIT
INVOICE	11	179	189	A/N	FORMAT SAME AS OPENING BALANCE. GSCC'S MONTHLY BILL TO PARTICIPANT.
CR / DR INDICATOR	1	190	190	A/N	"C" = CREDIT, "D" = DEBIT
TOTAL FUNDS OBLIGATION	11	191	201	A/N	FORMAT SAME AS OPENING BALANCE. PAYMENT DUE TO OR FROM GSD FOR THE CURRENT CYCLE.
CR / DR INDICATOR	1	202	202	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	12	203	214	A/N	ALWAYS = SPACES
DELIVERY DIFFERENTIAL	11	215	225	A/N	FORMAT SAME AS OPENING BALANCE. DIFFERENCE BETWEEN PAR AT ACTUAL SETTLEMENT PRICE AND WHAT PAR WOULD HAVE BEEN AT GSCC PRICE
CR / DR INDICATOR	1	226	226	A/N	"C" = CREDIT, "D" = DEBIT
MARGIN INTEREST	11	227	237	A/N	FORMAT SAME AS OPENING BALANCE. ACCRUED INTEREST PAID/COLLECTED ON FORWARD POSITION MARGIN. BASED ON THE AMOUNT COLLECTED DURING THE INTRADAY CYCLE.
CR / DR INDICATOR	1	238	238	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	1	239	239	A/N	ALWAYS = SPACE
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 "50" - Intraday Participant Net Summary (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	50 ALWAYS = PARTICIPANT NET SUMMARY
PARTICIPANT ID	4	19	22	A/N	GSD PARTICIPANT NUMBER
OPENING BALANCE	14	23	36	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = " 1536500000". OPENING BALANCE TAKEN FROM PRIOR CYCLE'S TOTAL FUNDS OBLIGATION.
CR / DR INDICATOR	1	37	37	A/N	"C" = CREDIT, "D" = DEBIT
FORWARD MARK ALLOCATION	14	38	51	A/N	FORMAT SAME AS OPENING BALANCE. FORWARD MARK ALLOCATION CALCULATED AND ASSESSED BY GSD FROM THE CURRENT CYCLE.
CR / DR INDICATOR	1	52	52	A/N	"C" = CREDIT, "D" = DEBIT
FORWARD MARK ALLOCATION RETURN	14	53	66	A/N	FORMAT SAME AS OPENING BALANCE. RETURN OF FORWARD MARK ALLOCATION ASSESSED BY GSD DURING PRIOR CYCLE'S PROCESSING.
CR / DR INDICATOR	1	67	67	A/N	"C" = CREDIT, "D" = DEBIT
COLLECTED / PAID	14	68	81	A/N	FORMAT SAME AS OPENING BALANCE. ACTUAL AMOUNT OF TOTAL FUNDS OBLIGATION SETTLED DURING PREVIOUS CYCLE.
CR / DR INDICATOR	1	82	82	A/N	"C" = CREDIT, "D" = DEBIT
TOTAL FUNDS OBLIGATION	14	83	96	A/N	FORMAT SAME AS OPENING BALANCE. PAYMENT DUE TO OR FROM GSD FOR THE CURRENT CYCLE.
CR / DR INDICATOR	1	97	97	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	142	98	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)

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 RECORDS IN FILE
CHECKSUM	5	11	15	N	XOR OF CHECKSUMS OF ALL DATA RECORDS (FOR FUTURE USE)
FILLER	225	16	240	A/N	ALWAYS = SPACES