

GSD NETTING MRO OUTPUT FORMAT
FOR ALL TYPES OF TRANSMISSION SYSTEMS - FILE 1019
October 22, 2013

TABLE OF CONTENTS

INTRODUCTION - CHANGES	1
DESCRIPTION OF THE LOGICAL DETAIL RECORDS	2
APPLICATION HEADER RECORD	3
RECORD TYPE "17" TRANSACTION IN NET	4
RECORD TYPE "18" CLEARANCE INSTRUCTION	5
RECORD TYPE "20" SECURITY NET SUMMARY	6
RECORD TYPE "21" END OF DAY PARTICIPANT NET SUMMARY	8
RECORD TYPE "23" CLEARED OBLIGATION	11
RECORD TYPE "25" RECALCULATED MONEY FOR COUPON RESET	12
RECORD TYPE "26" FORWARD TRANSACTION PENDED FOR NETTING	13
RECORD TYPE "27" FWD TRANSACTION PENDED - NO LONGER IN NET	14
RECORD TYPE "28" FORWARD POSITION SUMMARY	15
RECORD TYPE "29" RECALCULATED MONEY FOR YIELD TRADE	17
RECORD TYPE "33" COMMISSION MODIFICATION	18
RECORD TYPE "35" COMMISSION MODIFICATION REJECTED	19
RECORD TYPE "38" REPO COUPON PAYMENT	20
RECORD TYPE "39" PER-TRADE FORWARD MARGIN	21
RECORD TYPE "49" PAIRED-OFF OBLIGATION	22
APPLICATION TRAILER RECORD	23

Introduction

October 22, 2013

Added description for MRO 25 - Recalculated Money for Coupon Reset.

March 13, 2012

Changes in this document reflect the use of the Overflow Record in record type 21 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 21 (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 "17" - Transaction In Net

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	17 ALWAYS = TRANSACTION IN NET
EXTERNAL REFERENCE	16	19	34	A/N	AS SUPPLIED BY PARTICIPANT FOR TRADES THE OID FOR FAILS (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 GSCC. FORMAT IS XXXXXX-XXXX
PARTICIPANT ID	4	50	53	A/N	GSCC PARTICIPANT NUMBER
FILLER	6	54	59	A/N	ALWAYS = SPACES
LOCKED IN	1	60	60	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
SECONDARY EXTERNAL REFERENCE NUMBER	16	61	76	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	77	80	A/N	ALWAYS = SPACES
NETTING STATUS	9	81	89	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	150	90	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 "18" - Clearance Instruction

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	18 ALWAYS = CLEARANCE INSTRUCTION
TRANSACTION ID	11	19	29	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
PARTICIPANT ID	4	30	33	A/N	GSCC PARTICIPANT NUMBER
FILLER	6	34	39	A/N	ALWAYS = SPACES
TRANSACTION CODE	1	40	40	A/N	"L" = LONG, "S" = SHORT
CUSIP NUMBER	9	41	49	A/N	CUSIP NUMBER
FILLER	6	50	55	A/N	ALWAYS = SPACES
QUANTITY	18	56	73	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00".
AMOUNT	18	74	91	A/N	FORMAT SAME AS QUANTITY
CLEARING BANK ABA	9	92	100	A/N	ABA OF GSCC CLEARING BANK (PROVIDED BY GSCC)
FED ADDRESS	40	101	140	A/N	FED WIRE ADDRESS
GSCC'S CONTRA ID AT PARTICIPANT BANK	20	141	160	A/N	PARTICIPANT'S BANK'S SHORT NAME FOR GSCC'S ACCOUNT AT ITS BANK FOR THIS PRODUCT
CLEARANCE TYPE	1	161	161	A/N	"N" = NEXT DAY "F" = FAIL "H" = HELD FAIL
SETTLEMENT DATE	10	162	171	A/N	FORMAT MM/DD/YYYY
PREVIOUS TID	11	172	182	A/N	FOR FAIL: FORMAT NNNNNN-MMDD IF NOT FAILED: BLANKS
ORIGINAL TID	11	183	193	A/N	NUMBER ASSIGNED TO ITEM WHEN IT FIRST APPEARED AS AN INSTRUCT (NNNNNN-MMDD)
FILLER	46	194	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 "20" - Security 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	20 ALWAYS = SECURITY NET SUMMARY
PARTICIPANT ID	4	19	22	A/N	GSCC PARTICIPANT NUMBER
FILLER	6	23	28	A/N	ALWAYS = SPACES
CUSIP NUMBER	9	29	37	A/N	CUSIP NUMBER
FILLER	6	38	43	A/N	ALWAYS = SPACES
SETTLEMENT PRICE	14	44	57	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, " 98.575". PRICE USED BY GSCC FOR ALL DELIVERIES OF THIS SECURITY TODAY.
NEXT DAY POSITION	18	58	75	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.
LONG/ SHORT INDICATOR	1	76	76	A/N	"L" = LONG, "S" = SHORT
FAIL POSITION	18	77	94	A/N	FORMAT SAME AS NEXT DAY POSITION. NET PAR POSITION AS REFLECTED BY FAILED OBLIGATIONS INCLUDED IN NET
LONG/ SHORT INDICATOR	1	95	95	A/N	"L" = LONG, "S" = SHORT
FAIL MARK	18	96	113	A/N	FORMAT SAME AS NEXT DAY POSITION. PARTICIPANT'S MARK AS DERIVED FROM FAILED TRADES IN THIS SECURITY
CR/ DR INDICATOR	1	114	114	A/N	"C" = CREDIT, "D" = DEBIT
COUPON PAYMENT	18	115	132	A/N	FORMAT SAME AS NEXT DAY POSITION. TOTAL INTEREST PAID ON COUPON PAYMENT DATE
CR/ DR INDICATOR	1	133	133	A/N	"C" = CREDIT, "D" = DEBIT
FAILS THAT MATURED	18	134	151	A/N	FORMAT SAME AS NEXT DAY POSITION. MARK AND INTEREST ASSOCIATED WITH FAILED TRADES THAT HAVE MATURED
CR/ DR INDICATOR	1	152	152	A/N	"C" = CREDIT, "D" = DEBIT
NEXT DAY TAP	18	153	170	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	171	171	A/N	"C" = CREDIT, "D" = DEBIT
CLEARANCE DIFFERENCES	18	172	189	A/N	FORMAT SAME AS NEXT DAY POSITION. REFLECTS TOTAL DISCREPANCY BETWEEN EXPECTED AND ACTUAL CLEARANCE AMOUNTS
CR/ DR INDICATOR	1	190	190	A/N	"C" = CREDIT, "D" = DEBIT

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

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
FAIL ACCRUED INTEREST	18	191	208	A/N	FORMAT SAME AS NEXT DAY POSITION. ACCRUED INTEREST AS DERIVED FROM TODAY'S FAILED TRADES
CR / DR INDICATOR	1	209	209	A/N	"C" = CREDIT, "D" = DEBIT
DELIVERY DIFFERENTIAL	18	210	227	A/N	FORMAT SAME AS NEXT DAY POSITION. DIFFERENCE BETWEEN PAR AT ACTUAL SETTLEMENT PRICE AND WHAT PAR WOULD HAVE BEEN AT GSCC PRICE
CR / DR INDICATOR	1	228	228	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	11	229	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 "21" - End of Day 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	21 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 "21" - 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 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 "21" - 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	21 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)

Record Type "23" - Cleared Obligation

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	23 ALWAYS = CLEARANCE COMPLETED
TRANSACTION ID	11	19	29	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
PARTICIPANT ID	4	30	33	A/N	GSCC PARTICIPANT NUMBER
FILLER	6	34	39	A/N	ALWAYS = SPACES
TRANSACTION CODE	1	40	40	A/N	"L" = LONG, "S" = SHORT
CUSIP NUMBER	9	41	49	A/N	CUSIP NUMBER
FILLER	6	50	55	A/N	ALWAYS = SPACES
QUANTITY CLEARED	18	56	73	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00"
AMOUNT CLEARED	18	74	91	A/N	FORMAT SAME AS QUANTITY
REMAINING CLEAR QUANTITY	18	92	109	A/N	FORMAT SAME AS QUANTITY
CLEARANCE METHOD	1	110	110	A/N	"C" = CLEARED "B" = BOUGHT IN "H" = HELD FAIL MATURED "M" = MATURED "N" = NETTED "P" = PAIROFF
CLEARANCE DIFFERENCE ON MATURITY	18	111	128	A/N	FORMAT SAME AS QUANTITY. TOTAL DISCREPANCY BETWEEN EXPECTED AND ACTUAL CLEARANCE AMOUNTS.
CR / DR INDICATOR	1	129	129	A/N	"C" = CREDIT, "D" = DEBIT
ORIGINAL TID	11	130	140	A/N	NUMBER ASSIGNED TO ITEM WHEN IT FIRST APPEARED AS AN INSTRUCT (NNNNNN-MMDD)
OPENING PAR	18	141	158	A/N	FORMAT SAME AS QUANTITY. PAR OF THIS INSTRUCT AT OPENING OF DAY, BEFORE ANY CLEARANCE.
FAIL MARK	18	159	176	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	177	177	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	62	178	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 "25" - Recalculated Money for Coupon Reset

FIELD NAME	LENGTH	START	END	COMMENTS
STANDARD 16 BYTES	16	1	16	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	17	18	25 ALWAYS = RECALCULATED MONEY FOR COUPON RESET
EXTERNAL REFERENCE NUMBER	16	19	34	UNIQUE IDENTIFIER SUPPLIED BY THE PARTICIPANT
FILLER	4	35	38	ALWAYS = SPACES
TRANSACTION ID	11	39	49	THE ID ASSIGNED TO THIS TRANSACTION BY FICC. FORMAT IS XXXXXX-XXXX
COUPON_INDICATOR	1	50	50	"F" = FLOATING RATE RESET "J" = ADJUSTABLE RATE RESET
FINAL MONEY AMOUNT	11	51	61	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "1536500000". RECALCULATED AMOUNT.
COMPARED ON YIELD	1	62	62	"Y" = YES, "N" = NO
COMPARED ON MONEY	1	63	63	"Y" = YES, "N" = NO
DELETED TONIGHT	1	64	64	"Y" = YES, "N" = NO
RESET RATE	9	65	73	XX.XXXXXX
RESET BASIS	1	74	74	"G" = GCF INDEX "L" = LIBOR "T" = TBILL RATE
RESET SPREAD	9	75	83	XX.XXXXXX
RESET CYCLE	1	84	84	"D" = DAILY "M" = MONTHLY "Q" = QUARTERLY "S" = SEMI ANNUAL "W" = WEEKLY
PREVIOUS RATE	9	85	93	XX.XXXXXX
RESET DATE	10	94	103	MM/DD/YYYY
FILLER	136	104	239	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	" " = 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 "26" - Forward Transaction Pended For Netting

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	26 ALWAYS = FORWARD TRANSACTION PENDED FOR NETTING
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 GSCC. 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, 15 MILLION 365 THOUSAND = "1536500000". TRADE NOVATED AT THIS AMOUNT.
SECONDARY EXTERNAL REFERENCE NUMBER	16	62	77	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	78	81	A/N	ALWAYS = SPACES
INITIATED BY	4	82	85	A/N	FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK
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)

Record Type "27" - Forward Transaction Pended - No Longer In The Net

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	27 ALWAYS = FORWARD TRANSACTION PENDED - NO LONGER IN THE NET
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 GSCC. FORMAT IS XXXXXX-XXXX
SECONDARY EXTERNAL REFERENCE NUMBER	16	50	65	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	66	69	A/N	ALWAYS = SPACES
INITIATED BY	4	70	73	A/N	FILLED IN WITH THE WORD "SUB" IF THE CONFIRMATION RESULTED FROM A CUSIP SUBSTITUTION; OTHERWISE THE FIELD IS KEPT BLANK
FILLER	166	74	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 "28" - Forward Position 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	28 ALWAYS = FORWARD POSITION SUMMARY
CUSIP NUMBER	9	19	27	A/N	CUSIP NUMBER
FILLER	6	28	33	A/N	ALWAYS = SPACES
PRICE	14	34	47	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, " 98.575". PRICE USED BY GSCC FOR FORWARD MARK ALLOCATION.
FORWARD POSITION	18	48	65	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	66	66	A/N	"L" = LONG, "S" = SHORT
FORWARD AMOUNT	18	67	84	A/N	FORMAT SAME AS FORWARD POSITION. NET AMOUNT AS REFLECTED BY FORWARD TRADES PENDED FOR NETTING
CR / DR INDICATOR	1	85	85	A/N	"C" = CREDIT, "D" = DEBIT
FORWARD MARK	18	86	103	A/N	FORMAT SAME AS FORWARD POSITION. INFORMATIONAL ONLY. NET OF FORWARD MARKS FOR EACH TRADE PENDED FOR NETTING
CR / DR INDICATOR	1	104	104	A/N	"C" = CREDIT, "D" = DEBIT
FORWARD MARK ALLOCATION	18	105	122	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 GSCC.
CR / DR INDICATOR	1	123	123	A/N	"C" = CREDIT, "D" = DEBIT
PARTICIPANT ID	4	124	127	A/N	GSCC PARTICIPANT NUMBER
FILLER	6	128	133	A/N	ALWAYS = SPACES
COUPON INDICATOR	1	134	134	A/N	"A" = ASSUMED COUPON "R" = REAL COUPON
COUPON RATE	10	135	144	A/N	RIGHT JUSTIFIED BLANK FILLED. 9 PERCENT = " 9.000000". COUPON RATE FOR THIS CUSIP.
FILLER	95	145	239	A/N	ALWAYS = SPACES

Record Type "28" - Forward Position Summary (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)

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	8	A/N	ALWAYS = SPACES
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. 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, 15 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)

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

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	33 ALWAYS = COMMISSION MODIFICATION
EXTERNAL REFERENCE	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 GSCC. 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)

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

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	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)

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

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	38 ALWAYS = REPO COUPON PAYMENT CONFIRMATION
PARTICIPANT ID	4	19	22	A/N	GSCC PARTICIPANT ID
FILLER	6	23	28	A/N	ALWAYS = SPACES
CUSIP NUMBER	9	29	37	A/N	AS SUPPLIED BY THE PARTICIPANT
FILLER	6	38	43	A/N	ALWAYS = SPACES
EXTERNAL REFERENCE NUMBER	16	44	59	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	60	63	A/N	ALWAYS = SPACES
TRANSACTION ID	11	64	74	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
PAYMENT AMOUNT	18	75	92	A/N	LEFT JUSTIFIED BLANK FILLED. PUNCTUATION INCLUDED. FOR EXAMPLE, SEVEN HUNDRED FIFTY THOUSAND = "750,000.00 "
CREDIT / DEBIT	1	93	93	A/N	"C" = CREDIT "D" = DEBIT
SECONDARY EXTERNAL REFERENCE NUMBER	16	94	109	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	130	110	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 "39" - Per Trade Forward Margin

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	39 ALWAYS = PER-TRADE FORWARD MARGIN 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 GSCC. FORMAT IS XXXXXX-XXXX
FILLER	4	50	53	A/N	ALWAYS = SPACES. RESERVED FOR FUTURE USE
PARTICIPANT ID	4	54	57	A/N	GSCC PARTICIPANT ID
FILLER	6	58	63	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	16	64	79	A/N	AS SUPPLIED BY THE PARTICIPANT. APPLIES TO REPO TRADES ONLY
FILLER	4	80	83	A/N	ALWAYS = SPACES
STATUS	9	84	92	A/N	ALWAYS = SPACES. RESERVED FOR FUTURE USE
FORWARD MARGIN	18	93	110	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	111	111	A/N	"C" = CREDIT "D" = DEBIT
FORWARD FINANCE	18	112	129	A/N	FORMAT SAME AS FORWARD MARGIN. FINANCE MARK FOR THE TRADE.
CREDIT / DEBIT	1	130	130	A/N	"C" = CREDIT "D" = DEBIT
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 "49" - Paired-Off Obligation

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	49 ALWAYS = PAIRED OFF OBLIGATION
TRANSACTION ID	11	19	29	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
PARTICIPANT ID	4	30	33	A/N	GSCC PARTICIPANT NUMBER
FILLER	6	34	39	A/N	ALWAYS = SPACES
TRANSACTION CODE	1	40	40	A/N	"L" = LONG, "S" = SHORT
CUSIP NUMBER	9	41	49	A/N	CUSIP NUMBER
FILLER	6	50	55	A/N	ALWAYS = SPACES
QUANTITY CLEARED	18	56	73	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 365 THOUSAND = "15,365,000.00"
AMOUNT CLEARED	18	74	91	A/N	FORMAT SAME AS QUANTITY
FILLER	18	92	109	A/N	ALWAYS = SPACES
CLEARANCE METHOD	1	110	110	A/N	"P" = PAIROFF
FILLER	19	111	129	A/N	ALWAYS = SPACES
TRANSACTION ID OF PAIRED OBLIGATION	11	130	140	A/N	THE ID NUMBER OF THE OBLIGATION THAT THIS OBLIGATION IS PAIRED WITH. FORMAT IS XXXXXX-XXXX.
FILLER	99	141	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