

**GOVERNMENT SECURITIES CLEARING CORPORATION
TRADE INPUT FORMATS
FOR ALL TYPES OF TRANSMISSION SYSTEMS OTHER THAN RJE
June 21, 2011**

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DATATRAK HEADER RECORD

FIELD NAME		START	END	TYPE	COMMENTS
Constant 1	5	1	5	A/N	Always = 'HDR.S'
DATATRAK SYSID	5	6	10	N	Production = 62371 Test = 42371
Constant 2	2	11	12	A/N	Always = '.E'
Constant 3	2	13	14	N	Always = 00
Constant 4	2	15	16	A/N	Always = '.C'
Originator	4	17	20	A/N	Identifies submitting firm. Will be a 4 digit GSCC participant number for firms submitting on their own behalf.
Constant 5	2	21	22	A/N	Always = '.S'
Suboriginator	4	23	26	A/N	Identifies party for whom data is submitted. Will be the four digit GSCC participant number if all data is for the same firm. Special codes will be assigned if submission is for multiple firms or other types of users.
Submission Date	8	27	34	N	MMDDCCYY
File Description	25	35		A/N	Free form - not validated
Multi-batch Indicator	1	60		A/N	No Multi Batch = Space N = Multi Batch, Not Last Y = Multi Batch, Last
Multi-batch Number	3	61	63	A/N	No Multi Batch = Spaces Multi Batch = Sequential # starting with 001
Future Use	1	64	64	A/N	Reserved
Variable Length Record Indicator	1	65	65	A/N	Variable Length = '*' Fixed Length = Space This file is fixed-length, so a space is expected.
Future Use	335	66	400	A/N	Spaces

APPLICATION DETAIL RECORD - INST / REPL

NOTE: All fields are mandatory unless otherwise specified.

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	N	STARTING WITH 00001, IN STRICT SEQUENTIAL ORDER REGARDLESS OF THE COMMAND TYPE
RECORD SIZE	5	6	10	N	ALWAYS = 00400
FILLER	5	11	15	A/N	ALWAYS = SPACES
SEGMENT NUMBER	1	16	16	N	ALWAYS = 3
PASSWORD	12	17	28	A/N	TO BE ASSIGNED BY GSCC
COMMAND TYPE	4	29	32	A/N	'INST' = INSTRUCT 'REPL' = REPLACE
PARTICIPANT ID	4	33	36	N	GSCC PARTICIPANT ID
FILLER	6	37	42	A/N	ALWAYS = SPACES
BROKER REFERENCE NUMBER	16	43	58	A/N	BROKER'S REFERENCE NUMBER. REQUIRED IF SUBMITTER IS A BROKER, OTHERWISE MUST BE BLANK. (LEFT JUSTIFIED, BLANK FILLED)
FILLER	4	59	62	A/N	• ALWAYS = SPACES
EXTERNAL REFERENCE NUMBER	16	63	78	A/N	INST: CONTROL REFERENCE NUMBER ASSIGNED TO THE TRADE BY THE PARTICIPANT. CAN NOT BE A DUPLICATE OF ANOTHER TRADE IN THE SYSTEM UNLESS THE ORIGINAL TRADE WAS CANCELED. • REPL: CONTROL REFERENCE NUMBER OF A TRADE PENDING COMPARISON. (LEFT JUSTIFIED, BLANK FILLED).
FILLER	4	79	82	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	83	86	A/N	ONE OF THE FOLLOWING: 'BUY ' (FOR CASH TRADES) 'SELL' (FOR CASH TRADES) 'REPO' (IDENTIFIES THE PARTICIPANT DELIVERING OUT SECURITIES ON START DATE AND RECEIVING THEM BACK ON END DATE). 'REVR' (IDENTIFIES THE PARTICIPANT RECEIVING THE SECURITIES ON START DATE AND DELIVERING THEM BACK ON END DATE).
TRADE DATE	8	87	94	A/N	FORMAT MMDDYYYY - CANNOT BE GREATER THAN TODAY
SETTLEMENT DATE	8	95	102	A/N	FORMAT MMDDYYYY - MUST BE GREATER THAN OR EQUAL TO TRADE DATE. FOR REPOS, THIS IS THE SETTLEMENT DATE OF THE CLOSE (OFF) LEG. <i>IN FUTURE RELEASES</i> , THIS SHOULD BE ENTERED AS 'OPEN ' (LEFT JUSTIFIED BLANK FILLED) FOR AN OPEN REPO TRADE.

APPLICATION DETAIL RECORD - INST / REPL (CONTINUED)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CUSIP NUMBER	9	103	111	A/N	CUSIP NUMBER
FILLER	6	112	117	A/N	ALWAYS = SPACES
QUANTITY	18	118	135	A/N	THE PAR AMOUNT OF THE TRADE. PUNCTUATION MAY BE INCLUDED. CENTS MAY BE EXCLUDED. FOR EXAMPLE, '1,250,000 ' OR '1.25MM '. (LEFT JUSTIFIED, BLANK FILLED)
PRICE / REPO RATE	14	136	149	A/N	FOR BUY/SELL TRADES, THE CONTRACT PRICE, FOR EXAMPLE: '8.125 ' OR '8 32/256 ' OR '97-1/8 '. FOR REPO/REVR TRADES, THE REPO RATE OF THE TRADE, FOR EXAMPLE: '4-1/8 ' OR '4.125 ' OR '-1-1/4 '. (LEFT JUSTIFIED BLANK FILLED)
PRICING METHOD	1	150	150	A/N	'Y' = YIELD 'P' = DOLLAR PRICE 'D' = DISCOUNT 'R' = REPO RATE (REPO TRADES ONLY) (OPTIONAL FIELD)
NET MONEY	18	151	168	A/N	THE FINAL SETTLEMENT DOLLAR AMOUNT FOR THE TRADE. FORMAT IS THE SAME AS FOR QUANTITY. FOR AN OPEN REPO, THIS MUST BE 0.00.
CONTRA FIRM	4	169	172	N	GSCC PARTICIPANT ID
FILLER	6	173	178	A/N	ALWAYS = SPACES
COMMISSION	11	179	189	A/N	USED FOR WHEN-ISSUED TRADES OF COUPON BEARING INSTRUMENTS, BEFORE AUCTION, WHEN PRICING METHOD = 'Y' (YIELD). FOR EXAMPLE, '0.008 ' OR '1/256 '. (LEFT JUSTIFIED, BLANK FILLED)
FILLER	4	190	193	A/N	ALWAYS = SPACES
TRADE TIME	6	194	199	A/N	FORMAT HHMMSS. 1.20 P.M. = 132000 (OPTIONAL FIELD)

APPLICATION DETAIL RECORD - INST / REPL (CONTINUED)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
PARTICIPANT'S EXECUTING FIRM	5	200	204	A/N	EXECUTING FIRM ASSOCIATED WITH PARTICIPANT - DEFAULTS TO THE PARTICIPANT ID IF BLANK. (OPTIONAL FIELD)
CONTRA'S EXECUTING FIRM	5	205	209	A/N	EXECUTING FIRM ASSOCIATED WITH CONTRA - DEFAULTS TO THE CONTRA FIRM IF BLANK. (OPTIONAL FIELD)
LOCKED-IN	1	210	210	A/N	MUST BE 'Y' IF ENTERED BY THE SUBMITTER. MUST BE BLANK IF THIS IS NOT A LOCKED-IN SUBMISSION.
SUBMITTER ID	4	211	214	A/N	CAN BE ENTERED BY AUTHORIZED LOCKED-IN SUBMITTERS. MUST BE THE SAME AS THE PARTICIPANT ID.
FILLER	6	215	220	A/N	ALWAYS = SPACES
START AMOUNT	18	221	238	A/N	THE DOLLAR AMOUNT BEING LENT IN THE REPO START (ON) LEG. FORMAT IS THE SAME AS FOR QUANTITY. MUST BE BLANK FOR BUY/SELL TRADES.
START DATE	8	239	246	A/N	FORMAT MMDDYYYY. SETTLEMENT DATE OF THE REPO START (ON) LEG. MUST BE BLANK FOR BUY/SELL TRADES.
SECONDARY REFERENCE NUMBER	16	247	262	A/N	MAY BE USED BY THE SUBMITTING PARTY TO GROUP PIECES OF A REPO TRADE TOGETHER, OR TO LINK THE ON AND OFF LEGS OF A REPO TRANSACTION TOGETHER. MUST BE ENTERED AS SPACES IF NOT USED. GSCC DOES NOT KEY MESSAGES BY THIS NUMBER. (OPTIONAL FIELD FOR REPO/REVR TRADES, MUST BE BLANK FOR BUY/SELL TRADES)
FILLER	4	263	266	A/N	ALWAYS = SPACES
GIVE-UP BROKER	10	267	276	A/N	AS ASSIGNED BY GSCC, OR ASSIGNED BY THE PARTICIPANT AS THE IN-HOUSE ID FOR THE BROKER. (OPTIONAL FIELD FOR REPO/REVR TRADES, MUST BE BLANK FOR BUY/SELL TRADES)
SUBSTITUTION TYPE	1	277	277	A/N	DEFINES THE TERMS UNDER WHICH A NEW CUSIP MAY BE SUBSTITUTED FOR THE TRADE'S CURRENT CUSIP. 'P' = PAR FILL. 'M' = MONEY FILL. (OPTIONAL FIELD FOR REPO/REVR TRADES, MUST BE BLANK FOR BUY/SELL TRADES)

APPLICATION DETAIL RECORD - INST / REPL (CONTINUED)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
SUBSTITUTION NUMBER	2	278	279	A/N	THE NUMBER OF CUSIP SUBSTITUTIONS THAT MAY BE DONE ON THIS TRADE. VALID VALUES ARE A NUMBER FROM 0 TO 99, OR 'U' FOR UNLIMITED. (OPTIONAL FIELD FOR REPO/REVR TRADES, MUST BE BLANK FOR BUY/SELL TRADES)
SUBSTITUTION COLLATERAL	9	280	288	A/N	IDENTIFIES A CUSIP WHICH IS ACCEPTABLE FOR SUBSTITUTION INTO THIS TRADE. (OPTIONAL FIELD FOR REPO/REVR TRADES, MUST BE BLANK FOR BUY/SELL TRADES)
SUBSTITUTION VARIANCE	5	289	293	A/N	FORMAT NN.NN. ON PAR FILL SUBSTITUTIONS, THE MAXIMUM PERCENTAGE THAT THE MARKET VALUE, OR THE PRICE, CALCULATED AFTER SUBSTITUTION, MAY DEVIATE FROM THE ORIGINAL. (OPTIONAL FIELD FOR REPO/REVR TRADES, MUST BE BLANK FOR BUY/SELL TRADES)
SUBSTITUTION FREQUENCY	2	294	295	A/N	INDICATES HOW OFTEN A SUBSTITUTION MAY BE PERFORMED ON THIS TRADE. ENTERED AS (NUMBER) (UNIT OF TIME), WHERE UNIT TIME = D FOR DAY, W FOR WEEK, M FOR MONTH, OR Y FOR YEAR. FOR EXAMPLE: 2W = TWICE A WEEK 4Y = FOUR TIMES A YEAR. (OPTIONAL FIELD FOR REPO/REVR TRADES, MUST BE BLANK FOR BUY/SELL TRADES)
FILLER	105	296	400	A/N	ALWAYS = SPACES

APPLICATION DETAIL RECORD - CAN

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	N	STARTING WITH 00001, IN STRICT SEQUENTIAL ORDER REGARDLESS OF THE COMMAND TYPE
RECORD SIZE	5	6	10	N	ALWAYS = 00400
FILLER	5	11	15	A/N	ALWAYS = SPACES
SEGMENT NUMBER	1	16	16	N	ALWAYS = 3
PASSWORD	12	17	28	A/N	TO BE ASSIGNED BY GSCC
COMMAND TYPE	4	29	32	A/N	ALWAYS = 'CAN ' (LEFT JUSTIFIED, BLANK FILLED)
PARTICIPANT ID	4	33	36	N	GSCC PARTICIPANT ID
FILLER	6	37	42	A/N	ALWAYS = SPACES
EXTERNAL REFERENCE NUMBER	16	43	58	A/N	CONTROL REFERENCE NUMBER OF THE TRADE. THE TRANSACTION IS CANCELLED USING THE EXTERNAL REFERENCE NUMBER ONLY IF THE TRANSACTION ID IS BLANK (LEFT JUSTIFIED, BLANK FILLED).
FILLER	4	59	62	A/N	ALWAYS = SPACES
TRANSACTION ID	11	63	73	A/N	TRANSACTION ID ASSIGNED TO THE TRADE BY GSCC. IF BLANK, THE TRADE IS CANCELED USING THE EXTERNAL REFERENCE NUMBER.
FILLER	327	74	400	A/N	ALWAYS = SPACES

APPLICATION DETAIL RECORD - MFX

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	N	STARTING WITH 00001, IN STRICT SEQUENTIAL ORDER REGARDLESS OF THE COMMAND TYPE
RECORD SIZE	5	6	10	N	ALWAYS = 00400
FILLER	5	11	15	A/N	ALWAYS = SPACES
SEGMENT NUMBER	1	16	16	N	ALWAYS = 3
PASSWORD	12	17	28	A/N	TO BE ASSIGNED BY GSCC
COMMAND TYPE	4	29	32	A/N	ALWAYS = 'MFX ' (LEFT JUSTIFIED, BLANK FILLED)
PARTICIPANT ID	4	33	36	N	GSCC PARTICIPANT ID
FILLER	6	37	42	A/N	ALWAYS = SPACES
EXTERNAL REFERENCE NUMBER	16	43	58	A/N	CONTROL REFERENCE NUMBER OF THE TRADE. THE TRANSACTION IS MODIFIED USING THE EXTERNAL REFERENCE NUMBER ONLY IF THE TRANSACTION ID IS BLANK (LEFT JUSTIFIED, BLANK FILLED).
FILLER	4	59	62	A/N	ALWAYS = SPACES
TRANSACTION ID	11	63	73	A/N	TRANSACTION ID ASSIGNED TO THE TRADE BY GSCC. IF BLANK, THE TRANSACTION WILL BE MODIFIED USING THE EXTERNAL REFERENCE NUMBER.
NEW EXTERNAL REFERENCE NUMBER	16	74	89	A/N	THE NEW CONTROL REFERENCE NUMBER OF THE TRADE, AS SUBMITTED BY THE PARTICIPANT. CANNOT BE A DUPLICATE OF ANOTHER TRADE IN THE SYSTEM UNLESS THE ORIGINAL TRADE WAS CANCELLED (LEFT JUSTIFIED, BLANK FILLED).
FILLER	311	90	400	A/N	ALWAYS = SPACES

APPLICATION DETAIL RECORD - MFC

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER	5	1	5	N	STARTING WITH 00001, IN STRICT SEQUENTIAL ORDER REGARDLESS OF THE COMMAND TYPE
RECORD SIZE	5	6	10	N	ALWAYS = 00400
FILLER	5	11	15	A/N	ALWAYS = SPACES
SEGMENT NUMBER	1	16	16	N	ALWAYS = 3
PASSWORD	12	17	28	A/N	TO BE ASSIGNED BY GSCC
COMMAND TYPE	4	29	32	A/N	ALWAYS = 'MFC ' (LEFT JUSTIFIED, BLANK FILLED)
PARTICIPANT ID	4	33	36	N	GSCC PARTICIPANT ID
FILLER	6	37	42	A/N	ALWAYS = SPACES
EXTERNAL REFERENCE NUMBER	16	43	58	A/N	CONTROL REFERENCE NUMBER OF THE TRADE. THE TRANSACTION IS MODIFIED USING THE EXTERNAL REFERENCE NUMBER ONLY IF THE TRANSACTION ID IS BLANK (LEFT JUSTIFIED, BLANK FILLED).
FILLER	4	59	62	A/N	ALWAYS = SPACES
TRANSACTION ID	11	63	73	A/N	TRANSACTION ID ASSIGNED TO THE TRADE BY GSCC. IF BLANK, THE TRANSACTION WILL BE MODIFIED USING THE EXTERNAL REFERENCE NUMBER.
NEW COMMISSION	11	74	84	A/N	LEFT JUSTIFIED, BLANK FILLED. FOR EXAMPLE, '0.008 ' OR '1/256 '.
NEW AMOUNT	18	85	102	A/N	LEFT JUSTIFIED, BLANK FILLED. PUNCTUATION MAY BE INCLUDED. CENTS MAY BE EXCLUDED. FOR EXAMPLE, '1,250,000 ' OR '1.25MM '.
FILLER	298	103	400	A/N	ALWAYS = SPACES

APPLICATION TRAILER RECORD

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
FILLER	5	1	5	A/N	ALWAYS = 'TRAIL'
RECORD COUNT	5	6	10	N	TOTAL NUMBER OF TRANSACTIONS
FILLER	22	11	32	A/N	ALWAYS = SPACES
SUBMITTING FIRM	4	33	36	N	GSCC PARTICIPANT ID
FILLER	364	37	400	A/N	ALWAYS = SPACES

DATATRAK TRAILER RECORD

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
Constant 1	5	1	5	A/N	Always = 'END.S'
DATATRAK SYSID	5	6	10	N	Production = 62371 Test = 42371
Constant 2	2	11	12	A/N	Always = '.E'
Constant 3	2	13	14	N	Always = '00'
Constant 4	2	15	16	A/N	Always = '.C'
Originator	4	17	20	A/N	Identifies submitting firm. Will be a 4 digit GSCC participant number for firms submitting on their own behalf.
Constant 5	2	21	22	A/N	Always = '.S'
Suboriginator	4	23	26	A/N	Identifies party for whom data is submitted. Will be the four digit GSCC participant number if all data is for the same firm. Special codes will be assigned if submission is for multiple firms or other types of users.
Record Count	7	27	33	N	Optional Field. Count of data records.
Future Use	367	34	400	A/N	Spaces