

GSD COMPARISON MRO OUTPUT FORMAT
FOR ALL TYPES OF TRANSMISSION SYSTEMS - FILE 1017
March 15, 2011

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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
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 240
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

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	188	53	240	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)

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)

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)

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)

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)

***** 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)

*** 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)

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)

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)

***** 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)

*** 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)

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

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)

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)

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)

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