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## 1.1 GCF Comparison MRO and Print Image Output Format (File Number 752)

This section describes the Comparison MRO output file. The record types in this file include:

DESCRIPTION OF THE LOGICAL DETAIL RECORDS

APPLICATION HEADER RECORD

RECORD TYPE "01"	COMPARISON CONFIRMATION
RECORD TYPE "02"	MODIFIED COMPARED CONFIRMATION
RECORD TYPE "03"	CANCELLATION CONFIRMATION
RECORD TYPE "06"	MODIFY CONFIRMATION
RECORD TYPE "07"	TRADE ACCEPTED CONFIRMATION
RECORD TYPE "09"	TRADE INPUT REJECTED CONFIRMATION
RECORD TYPE "10"	CANCEL REJECTED CONFIRMATION
RECORD TYPE "13"	CANCEL REQUEST CONFIRMATION
RECORD TYPE "22"	COMPARISON REQUESTED CONFIRMATION
RECORD TYPE "24"	UNCOMPARED DELETED CONFIRMATION
RECORD TYPE "34"	MODIFY XREF REJECTED CONFIRMATION
RECORD TYPE "40"	AFFIRMATION ACCEPTED CONFIRMATION

APPLICATION TRAILER RECORD

**NOTE:** Netting MRO and Output begins on page 23

### 1.1.1 Description of the Logical Detail Records

A logical record is made up of one or more 2,048 byte physical records, depending on the size of the print image information. 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 2,048 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 2048																		
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 03 - CANCELED 06 - EXTERNAL REFERENCE MOD. ETC...																		
MACHINE READABLE ONLY OUTPUT	222	19	240	A/N	REFER TO THE DESCRIPTION OF EACH RECORD TYPE																		
PRINT IMAGE	1808	241	2048	A/N	PRINT POSITIONING IS CONTROLLED BY CARRIAGE RETURN - LINE FEED COMBINATIONS. FORM FEEDS MAY BE IMBEDDED AFTER A CR-LF PAIR. TABS MAY BE IMBEDDED ANYWHERE IN THE TEXT.  <table style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="text-align: left;">HEX VALUE</th> <th style="text-align: left;">ASCII</th> <th style="text-align: left;">EBCDIC</th> </tr> </thead> <tbody> <tr> <td>-----</td> <td>-----</td> <td>-----</td> </tr> <tr> <td>CARRIAGE RETURN</td> <td>"0D"</td> <td>"0D"</td> </tr> <tr> <td>FORM FEED</td> <td>"0C"</td> <td>"0C"</td> </tr> <tr> <td>LINE FEED</td> <td>"0A"</td> <td>"25"</td> </tr> <tr> <td>TAB</td> <td>"05"</td> <td>"09"</td> </tr> </tbody> </table> TABS ARE SET AT INTERVALS OF 8: 8, 16, 24, 32, ETC.	HEX VALUE	ASCII	EBCDIC	-----	-----	-----	CARRIAGE RETURN	"0D"	"0D"	FORM FEED	"0C"	"0C"	LINE FEED	"0A"	"25"	TAB	"05"	"09"
HEX VALUE	ASCII	EBCDIC																					
-----	-----	-----																					
CARRIAGE RETURN	"0D"	"0D"																					
FORM FEED	"0C"	"0C"																					
LINE FEED	"0A"	"25"																					
TAB	"05"	"09"																					

All Subsequent 2,048 Byte Records

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
STANDARD 16 BYTES	16	1	16	A/N	SEE ABOVE
PRINT IMAGE	2032	17	2048	A/N	SEE ABOVE

The PRINT IMAGE field is made up of two record types

1. One Header record
2. One or more Detail records

Descriptions for each section of the Print Image for the above listed MRO record types are explained below.

### 1.1.1.1 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	"GCF "
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 = SPACES
DATE/TIME	22	31	52	A/N	DD-MMM-YYYY HH:MM:SS.H 19-JAN-1989 10:45:15.2
FILLER	1996	53	2048	A/N	ALWAYS = SPACES

### 1.1.2

#### 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 : COMPARISON CONFIRMATION
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	THE XREF SUPPLIED BY THE SUBMITTER
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
EXPECTED SETTLEMENT	1	50	50	A/N	EXPECTED SETTLEMENT: "T" = TRADE FOR TRADE "N" = TRADE EXPECTED TO NET
CONTRA'S EXTERNAL REFERENCE NUMBER	20	51	70	A/N	CROSS REFERENCE TO CONTRA'S SIDE OF THE TRADE
FILLER	1	71	71	A/N	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
FILLER	40	73	112	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	20	113	132	A/N	AS SUPPLIED BY THE SUBMITTER.
FILLER	4	133	136	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	137	140	A/N	"REPO" OR "REVR"
TRADE DATE	10	141	150	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	151	160	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	161	169	A/N	CUSIP NUMBER
REPO RATE	14	170	183	A/N	REPO RATE AS GIVEN TO GSCC
AMOUNT	18	184	201	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
CONTRA ID	4	202	205	A/N	CONTRA'S GSCC ID NUMBER

ORIGINATION	1	206	206	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
START AMOUNT	18	207	224	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00".
START DATE	10	225	234	A/N	FORMAT MM/DD/CCYY.
ROLE	1	235	235	A/N	FOR FUTURE USE
SUBMITTER ID	4	236	239	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

**Print Image "HEADER" Record for MRO "01" – Comparison Confirmation**

Field	Length	Start	End	Type	COMMENTS
Trade Event	53	1	53	Text	Provides information that the trade has been COMPARED
XREF	20 (MAX). Varying	54	NA	Alphanumeric	Right Justified. This might not occupy all 20 bytes allocated for it. This is a varying string.
Print Reference Information	17	Next column after XREF field ends.	17 bytes after Start position of this field.	Text	Provides information about the next field
TID	11	Next column after end of Print Reference Information.	11 bytes after Start position of this field.	Text	Trade ID of the Compared Trade
Final Trade State	27 (MAX). Varying	Next Column after end of TID field.	27 bytes after Start position of this field.	Text	
CRLF	2	Next Column after end of Final Trade State.	2 bytes after start position of this field.	ASCII control characters	Carriage Return + Line Feed

NOTE: The above Print Image Header format is similar for all the above listed Record Types with the exception of MRO 06 (Modify Confirmation), which will have one additional field. The Print Image Header format for MRO 06 will be described in its own section below.

**Print Image "DETAIL" record.**

Note: The number of detail records depends on the number of Label/Data pairs for each MRO

Field	Length	Start	End	Type	Comment
Filler1	42	1	42	(5 tabs and 2 spaces. Each Tab equals 8 spaces.	Space Fillers
Label	20	43	62	Text	Description of the field being displayed
Data	Maximum of 20 bytes (varying)	63	Varying (up to maximum of 20)	Text	Contents/value of the field (length varies depending on the data )
CRLF	2	Next Column	2 bytes after	ASCII control	Carriage Return

after end of                      start position of    characters                      + Line Feed  
Data field.                      this field.

NOTE : The above Print Image Details Section format is similar for all the above listed Record Types.

### 1.1.2 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	<b>02</b> : COMPARED WITH MODIFICATION
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	THE XREF SUPPLIED BY THE SUBMITTER - MAST FIELD
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
FILLER	20	50	69	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	70	73	A/N	“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	24	103	126	A/N	ALWAYS = SPACES
REPO RATE	14	127	140	A/N	REPO RATE AS GIVEN TO GSCC
FILLER	1	141	141	A/N	ALWAYS = SPACES
AMOUNT	18	142	159	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION 265 THOUSAND = “15,365,000.00 “
FILLER	11	160	170	A/N	ALWAYS = SPACES
CONTRA ID	4	171	174	A/N	CONTRA'S GSCC ID NUMBER – for brokered trade – Broker, for D2D contra ID
FILLER	6	175	180	A/N	ALWAYS = SPACES
XREF MODIFIED	1	181	181	A/N	"Y" = YES, " " = NO
FILLER	1	182	182	A/N	ALWAYS = SPACES
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
FILLER	1	187	187	A/N	ALWAYS = SPACES
REPO RATE MODIFIED	1	188	188	A/N	"Y" = YES, " " = NO
FILLER	1	189	189	A/N	ALWAYS = SPACES
AMOUNT MODIFIED	1	190	190	A/N	"Y" = YES, " " = NO
FILLER	1	191	191	A/N	ALWAYS = SPACES
CONTRA ID MODIFIED	1	192	192	A/N	"Y" = YES, " " = NO
FILLER	6	193	198	A/N	ALWAYS = SPACES
EXPECTED SETTLEMENT	1	199	199	A/N	EXPECTED SETTLEMENT "T" = TRADE FOR TRADE "N" = TRADE EXPECTED TO NET For GCF is always “N”
PARTICIPANT'S EXECUTING FIRM	5	200	204	A/N	EXECUTING FIRM ASSOCIATED WITH PARTICIPANT – currently participant ID

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 currently contra ID
CONTRA EXECUTING FIRM MODIFIED	1	211	211	A/N	"Y" = YES, " " = NO
CONTRA'S EXTERNAL REFERENCE NUMBER	20	212	231	A/N	CROSS REFERENCE TO CONTRA'S SIDE

**Record Type "02" - Modified Compared Confirmation (Continued)**

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
FILLER	8	232	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"1" = FIRST OF MANY RECORDS
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

**\*\*\* 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	<b>02</b> : COMPARED WITH MODIFICATION
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
TRANSACTION ID	11	39	49	A/N	MATCHES THE TRANSACTION ID LISTED IN THE FIRST RECORD
<i>FILLER</i>	40	50	89	A/N	ALWAYS = SPACES
START AMOUNT	18	90	107	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
START DATE	10	108	117	A/N	FORMAT MM/DD/YYYY.
FILLER	10	118	127	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	20	128	147	A/N	AS SUPPLIED BY SUBMITTER. 'SECO'
START AMOUNT MODIFIED	1	148	148	A/N	"Y" = YES, " " = NO.
START DATE MODIFIED	1	149	149	A/N	"Y" = YES, " " = NO.
FILLER	1	150	150	A/N	ALWAYS = SPACES
SECONDARY XREF MODIFIED	1	151	151	A/N	"Y" = YES, " " = NO.
FILLER	24	152	175	A/N	ALWAYS = SPACES
ROLE	1	176	176	A/N	FOR FUTURE USE
ROLE MODIFIED	1	177	177	A/N	FOR FUTURE USE
FILLER	62	178	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"2" = LAST OF MANY RECORDS

### 1.1.3 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 : CANCELTION CONFIRMATION
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	THE XREF SUPPLIED BY THE SUBMITTER
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
COMMAND TYPE	4	50	53	A/N	"CAN " = CANCELTION "REPL" = REPLACEMENT "LRPL" = LOCKED-IN REPLACE
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	20	55	74	A/N	AS SUPPLIED BY THE SUBMITTER.
FILLER	4	75	78	A/N	ALWAYS SPACES
TRANSACTION TYPE	4	79	82	A/N	"REPO" OR "REVR"
TRADE DATE	10	83	92	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	93	102	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	103	111	A/N	CUSIP NUMBER
REPO RATE	14	112	125	A/N	REPO RATE AS GIVEN TO GSCC
AMOUNT	18	126	143	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
CONTRA ID	4	144	147	A/N	CONTRA'S GSCC ID NUMBER
FILLER	4	148	151	A/N	ALWAYS = SPACES
ORIGINATION	1	152	152	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
TRADE TIME	6	153	158	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	159	163	A/N	PARTICIPANT'S EXECUTING FIRM
CONTRA'S EXECUTING FIRM	5	164	168	A/N	CONTRA'S EXECUTING FIRM
START AMOUNT	18	169	186	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 ".
START DATE	10	187	196	A/N	FORMAT MM/DD/CCYY.
ROLE	1	197	197	A/N	FOR FUTURE USE
SUBMITTER ID	4	198	201	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	38	202	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS



### 1.1.4 Record Type "06" - Modify 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 : EXTERNAL REFERENCE MODIFIED
NEW EXTERNAL REFERENCE NUMBER	20	19	38	A/N	THE NEW XREF SUPPLIED BY THE SUBMITTER
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
PREVIOUS EXTERNAL REFERENCE NUMBER	20	50	69	A/N	THE PREVIOUS XREF, REPLACED BY THE NEW XREF
SECONDARY EXTERNAL REFERENCE NUMBER	20	70	89	A/N	AS SUPPLIED BY SUBMITTER. .
TRANSACTION TYPE	4	90	93	A/N	"REPO" OR "REVR"
TRADE DATE	10	94	103	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	104	113	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	114	122	A/N	CUSIP NUMBER
REPO RATE	14	123	136	A/N	REPO RATE AS GIVEN TO GSCC
AMOUNT	18	137	154	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
CONTRA ID	4	155	158	A/N	CONTRA'S GSCC ID NUMBER
ORIGINATION	1	159	159	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
PARTICIPANT'S EXECUTING FIRM	5	160	164	A/N	PARTICIPANT'S EXECUTING FIRM
CONTRA'S EXECUTING FIRM	5	165	169	A/N	CONTRA'S EXECUTING FIRM
START AMOUNT	18	170	187	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
START DATE	10	188	197	A/N	FORMAT MM/DD/CCYY.
ROLE	1	198	198	A/N	FOR FUTURE USE
SUBMITTER ID	4	199	202	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	37	203	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

NOTE: The Print Image Header Field of MRO 06 is similar in format to MRO 01 with the exception of one additional field -- the OLD XREF field, which contains the previous XREF that was modified. The format of this Header field is shown below.

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**PRINT IMAGE HEADER SECTION for MRO "06" – Modify Confirmation**

<b>Field</b>	<b>Length</b>	<b>Start</b>	<b>End</b>	<b>Type</b>	<b>COMMENTS</b>
Trade Event	53	1	53	Text	Provides Information that the trade has been CANCELED
XREF	20 (MAX), Varying	54	73 (if all bytes used)	Alphanumeric	XREF that replaces the previous XREF of this trade.  Right justified. This might not occupy all 20 bytes allocated for it. This is a varying string
Print Reference Information	17	Next Column after XREF field ends.	17 bytes after start position of this field.	Text	Provides information about the next field
TID	11	Next Column after end of the Print Reference Information field.	11 bytes after start position of this field.	Text	Trade ID of the Canceled Trade
Final Trade State	11	Next Column after end of TID	11 bytes after start position of this field.	Text	Provides Information about the next field
OLD XREF	20 (Max). Varying	Next Column after end of Final Trade State Field.	20 (MAX). Varying.	Alphanumeric	The Previous XREF of this trade.  Right justified. This might not occupy all 20 bytes allocated for it. This is a varying string
CRLF	2	Next Column after end of OLD XREF field.	2 bytes after start position of this field	ASCII CONTROL CHARACTERS	Carriage Return + Line Feed

### 1.1.5 Record Type "07" - Trade 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 : TRADE INPUT ACCEPTED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	THE XREF SUPPLIED BY THE SUBMITTER
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
FILLER	20	50	69	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	70	73	A/N	"REPO" OR "REVR"
TRADE DATE	10	74	83	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	84	93	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	94	102	A/N	CUSIP NUMBER
FILLER	24	103	126	A/N	ALWAYS = SPACES
REPO RATE	14	127	140	A/N	REPO RATE AS GIVEN TO GSCC
FILLER	1	141	141	A/N	ALWAYS = SPACES
AMOUNT	18	142	159	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
FILLER	11	160	170	A/N	ALWAYS = SPACES
CONTRA ID	4	171	174	A/N	CONTRA'S GSCC 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 "LINT" = LOCKED IN INSTRUCT "REPL" = LOCKED IN REPLACE
TRADE TIME	6	190	195	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	196	200	A/N	PARTICIPANT'S EXECUTING FIRM
CONTRA'S EXECUTING FIRM	5	201	205	A/N	CONTRA'S EXECUTING FIRM
LOCKED-IN TRADE	1	206	206	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
FILLER	10	207	216	A/N	ALWAYS = SPACES
SUBMITTER ID	4	217	220	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	19	221	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"1" = FIRST OF MANY RECORDS
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

### Record Type "07" - Trade Input Accepted 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	07 : TRADE INPUT ACCEPTED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
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 = "15,000,000.00 "
START DATE	10	68	77	A/N	FORMAT MM/DD/CCYY.
FILLER	10	78	87	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	20	88	107	A/N	AS SUPPLIED BY THE SUBMITTER.
FILLER	23	108	130	A/N	ALWAYS = SPACES
ROLE	1	131	131	A/N	FOR FUTURE USE

FILLER	108	132	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"2" = LAST OF MANY RECORDS

### 1.1.6 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	<b>09</b> : TRADE INPUT REJECTED
PASSWORD	12	19	30	A/N	AS SUPPLIED BY SUBMITTER - currently blank
EXTERNAL REFERENCE NUMBER	20	31	50	A/N	AS SUPPLIED BY SUBMITTER - MAST
COMMAND	4	51	54	A/N	AS SUPPLIED BY SUBMITTER INST, CAN, MFY
TRANSACTION TYPE	4	55	58	A/N	AS SUPPLIED BY SUBMITTER
FILLER	20	59	78	A/N	ALWAYS = SPACES
TRADE DATE	10	79	88	A/N	AS SUPPLIED BY SUBMITTER
SETTLEMENT DATE	10	89	98	A/N	AS SUPPLIED BY SUBMITTER
CUSIP NUMBER	9	99	107	A/N	AS SUPPLIED BY SUBMITTER
FILLER	24	108	131	A/N	AS SUPPLIED BY SUBMITTER
REPO RATE	14	132	145	A/N	AS SUPPLIED BY SUBMITTER
FILLER	30	146	175	A/N	AS SUPPLIED BY SUBMITTER
CONTRA ID	4	176	179	A/N	AS SUPPLIED BY SUBMITTER If D2D, other side trade. If Brokered submission: <ul style="list-style-type: none"> <li>• If submitted by broker, Dealer,</li> <li>• If submitted by Dealer, broker</li> </ul>
<i>FILLER</i>	6	180	185	A/N	AS SUPPLIED BY SUBMITTER
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
FILLER	1	189	189	A/N	ALWAYS = SPACES
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
FILLER	1	193	193	A/N	ALWAYS = SPACES
REPO RATE ERROR	1	194	194	A/N	= "Y" IF ERROR
FILLER	2	195	196	A/N	= "Y" IF ERROR
CONTRA ID ERROR	1	197	197	A/N	= "Y" IF ERROR
FILLER	1	198	198	A/N	ALWAYS = SPACES
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 SUBMITTER
FILLER	6	205	210	A/N	ALWAYS = SPACES
PARTICIPANT'S EXECUTING FIRM	5	211	215	A/N	AS SUPPLIED BY SUBMITTER – currently Participant ID

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PARTICIPANT EXECUTING FIRM ERROR	1	216	216	A/N	= "Y" IF ERROR
CONTRA'S EXECUTING FIRM	5	217	221	A/N	AS SUPPLIED BY SUBMITTER – currently Contra ID
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	"1" = FIRST OF MANY RECORDS
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS will contain only one error.

**Record Type "09" - Trade Input Rejected 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	<b>09</b> : TRADE INPUT REJECTED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
START AMOUNT	18	39	56	A/N	AS SUPPLIED BY THE SUBMITTER.
START DATE	10	57	66	A/N	AS SUPPLIED BY THE SUBMITTER.
FILLER	10	67	76	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	20	77	96	A/N	AS SUPPLIED BY THE SUBMITTER. /SECO
START AMOUNT ERROR	1	97	97	A/N	= "Y" IF ERROR.
START DATE ERROR	1	98	98	A/N	= "Y" IF ERROR.
FILLER	1	99	99	A/N	ALWAYS = SPACES
SECONDARY XREF ERROR	1	100	100	A/N	= "Y" IF ERROR.
<i>FILLER</i>	24	101	124	A/N	AS SUPPLIED BY THE SUBMITTER.
ROLE	1	125	125	A/N	FOR FUTURE USE
ROLE ERROR	1	126	126	A/N	= "Y" IF ERROR.
FILLER	113	127	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"2" = LAST OF MANY RECORDS

**1.1.7 Record Type "10" - Cancel 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	<b>10</b> : CANCEL REJECTED
PASSWORD	12	19	30	A/N	AS SUPPLIED BY SUBMITTER - currently blanked out
EXTERNAL REFERENCE NUMBER	20	31	50	A/N	AS SUPPLIED BY SUBMITTER - /MAST
TRANSACTION ID	11	51	61	A/N	AS SUPPLIED BY SUBMITTER
FILLER	178	62	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
<i>PRINT IMAGE</i>	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

### 1.1.8 Record Type "13" - Cancel Request 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 : CANCEL REQUESTED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	AS SUPPLIED BY SUBMITTER
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. 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 GSCC
CONTRA ID	4	61	64	A/N	GSCC ID OF THE CONTRA FIRM REQUESTING CANCELLATION
FILLER	6	65	70	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	20	71	90	A/N	AS SUPPLIED BY THE SUBMITTER. .
FILLER	21	91	111	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	112	115	A/N	"REPO" OR "REVR"
TRADE DATE	10	116	125	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	126	135	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	136	144	A/N	CUSIP NUMBER
REPO RATE	14	145	158	A/N	REPO RATE AS GIVEN TO GSCC
AMOUNT	18	159	176	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
FILLER	8	177	184	A/N	ALWAYS = SPACES
ORIGINATION	1	185	185	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
TRADE TIME	6	186	191	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	192	196	A/N	PARTICIPANT'S EXECUTING FIRM
CONTRA'S EXECUTING FIRM	5	197	201	A/N	CONTRA'S EXECUTING FIRM
START AMOUNT	18	202	219	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
START DATE	10	220	229	A/N	FORMAT MM/DD/CCYY.
ROLE	1	230	230	A/N	FOR FUTURE USE
SUBMITTER ID	4	231	234	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	5	235	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

### 1.1.9 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 : COMPARISON REQUESTED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	THE XREF SUPPLIED BY THE SUBMITTER - /MAST
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
FILLER	20	50	69	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	70	73	A/N	"REPO" OR "REVR" As supplied by submitter
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	24	103	126	A/N	ALWAYS = SPACES
REPO RATE	14	127	140	A/N	REPO RATE AS GIVEN TO GSCC
FILLER	1	141	141	A/N	ALWAYS = SPACES
AMOUNT	18	142	159	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
FILLER	11	160	170	A/N	ALWAYS = SPACES
CONTRA ID	4	171	174	A/N	CONTRA'S GSCC ID NUMBER – D2D – <i>contraID</i> <i>Brokered Deal:</i> 1. if broker is a submitter, broker ID 2. if dealer is a submitter, dealer ID
FILLER	6	175	180	A/N	ALWAYS = SPACES
PARTICIPANT LOCATION	2	181	182	A/N	<i>PARTICIPANT'S LOCATION obsolete</i>
CONTRA LOCATION	2	183	184	A/N	<i>CONTRA'S LOCATION obsolete</i>
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	<i>PARTICIPANT'S EXECUTING FIRM – currently participant ID</i>
CONTRA'S EXECUTING FIRM	5	201	205	A/N	<i>CONTRA'S EXECUTING FIRM – currently contra ID</i>
LOCKED-IN TRADE	1	206	206	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
FILLER	10	207	216	A/N	ALWAYS = SPACES
SUBMITTER ID	4	217	220	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	6	221	226	A/N	ALWAYS = SPACES
COMMAND	4	227	230	A/N	"INST" = INSTRUCT "REPL" = REPLACE
FILLER	9	231	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"1" = FIRST OF MANY RECORDS
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS



**Record Type "22" - Comparison Requested Confirmation (Continued)**

**\*\*\* OVERFLOW RECORD SECTION \*\*\***

<b>FIELD NAME</b>	<b>LENGTH</b>	<b>START</b>	<b>END</b>	<b>TYPE</b>	<b>COMMENTS</b>
STANDARD 16 BYTES	16	1	16	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	17	18	N	<b>22</b> : COMPARISON REQUESTED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
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 = "15,000,000.00".
START DATE	10	68	77	A/N	FORMAT MM/DD/YYYY.
FILLER	10	78	87	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	20	88	107	A/N	AS SUPPLIED BY THE SUBMITTER.
<i>FILLER</i>	23	108	130	A/N	<i>ALWAYS = SPACES</i>
ROLE	1	131	131	A/N	FOR FUTURE USE
FILLER	108	132	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"2" = LAST OF MANY RECORDS

**1.1.10 Record Type "24" - Uncompared Deleted Confirmation**

<b>FIELD NAME</b>	<b>LENGTH</b>	<b>START</b>	<b>END</b>	<b>TYPE</b>	<b>COMMENTS</b>
STANDARD 16 BYTES	16	1	16	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	17	18	N	<b>24</b> : UNCOMPARED DELETED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	<i>THE XREF SUPPLIED BY THE SUBMITTER - /MAST</i>
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
FILLER	20	50	69	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	70	73	A/N	<i>"REPO" OR "REVR"</i>
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	24	103	126	A/N	ALWAYS = SPACES
REPO RATE	14	127	140	A/N	REPO RATE AS GIVEN TO GSCC

FILLER	1	141	141	A/N	ALWAYS = SPACES
AMOUNT	18	142	159	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
FILLER	11	160	170	A/N	ALWAYS = SPACES
CONTRA ID	4	171	174	A/N	1. CONTRA'S GSCC ID NUMBER
FILLER	6	175	180	A/N	ALWAYS = SPACES
PARTICIPANT LOCATION	2	181	182	A/N	PARTICIPANT'S LOCATION
CONTRA LOCATION	2	183	184	A/N	CONTRA'S LOCATION
ORIGINATION	1	185	185	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT) "I" = IM input "W" = Web input
COMMAND	4	186	189	A/N	"INST" = INSTRUCT "REPL" = REPLACE "MFY" = Modify
TRADE TIME	6	190	195	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	196	200	A/N	PARTICIPANT'S EXECUTING FIRM - Participant ID
CONTRA'S EXECUTING FIRM	5	201	205	A/N	CONTRA'S EXECUTING FIRM Contra ID
LOCKED-IN TRADE	1	206	206	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
FILLER	10	207	216	A/N	ALWAYS = SPACES
SUBMITTER ID	4	217	220	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	19	221	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"1" = FIRST OF MANY RECORDS
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

**Record Type "24" - Uncompared Deleted Confirmation (Continued)**

**\*\*\* OVERFLOW RECORD SECTION \*\*\***

<b>FIELD NAME</b>	<b>LENGTH</b>	<b>START</b>	<b>END</b>	<b>TYPE</b>	<b>COMMENTS</b>
STANDARD 16 BYTES	16	1	16	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
RECORD ID	2	17	18	N	<b>24</b> : UNCOMPARED DELETED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	MATCHES THE XREF LISTED IN THE FIRST RECORD
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 = "15,000,000.00".
START DATE	10	68	77	A/N	FORMAT MM/DD/YYYY.
FILLER	10	78	87	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	20	88	107	A/N	AS SUPPLIED BY THE SUBMITTER.
<i>FILLER</i>	23	108	130	A/N	<i>ALWAYS = SPACES</i>
ROLE	1	131	131	A/N	FOR FUTURE USE
FILLER	108	132	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	"2" = LAST OF MANY RECORDS

### 1.1.11 Record Type “34” - Modify Xref Rejected Confirmation

When an IM Modify is submitted that fails validation, the Modify is rejected and the participant receives MRO 10 Trade Modify Rejected Confirmation.

For example

1. When XREF modifications duplicate an XREF (MAST), the Modify is rejected and the participant receives MRO 34 Modify Rejected. **Note:** Broker XREF is not unique in any of the RTTM systems so they can be duplicated.
2. When the submitter of a modify uses the TID as a reference and the TID is either not found or is not associated with one of their trades it is rejected and the participant receives MRO 34 Trade Modify Rejected.

**Note:** System will only create MRO 10 when valid Participant ID is present on IM Modify

**Note:** MRO password field is not validated in Trade Factory for MRO rejects (09, 10, 34). TSG should not execute negative tests associated with this field. Additional Y or N field information is attached for MRO 09. MRO 34 is similar in this regard.(see MRO 09 for attachment)

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	<b>34</b> : TRADE MODIFY REJECTED
PASSWORD	12	19	30	A/N	ALWAYS = SPACES
EXTERNAL REFERENCE NUMBER	20	31	50	A/N	AS SUPPLIED BY SUBMITTER - /MAST
COMMAND	4	51	54	A/N	ALWAYS 'MFY '
TRANSACTION TYPE	4	55	58	A/N	'REPO' or 'REVR'
FILLER	20	59	78	A/N	ALWAYS = SPACES
TRADE DATE	10	79	88	A/N	AS SUPPLIED BY SUBMITTER
SETTLEMENT DATE	10	89	98	A/N	AS SUPPLIED BY SUBMITTER
CUSIP NUMBER	9	99	107	A/N	AS SUPPLIED BY SUBMITTER
FILLER	24	108	131	A/N	ALWAYS = SPACES
REPO RATE	14	132	145	A/N	AS SUPPLIED BY SUBMITTER
FILLER	30	146	175	A/N	ALWAYS = SPACES
CONTRA ID	4	176	179	A/N	AS SUPPLIED BY SUBMITTER
FILLER	6	180	185	A/N	ALWAYS = SPACES
PASSWORD ERROR	1	186	186	A/N	= " " (BLANK)
COMMAND ERROR	1	187	187	A/N	= "Y" IF ERROR
TRANSACTION TYPE ERROR	1	188	188	A/N	= "Y" IF ERROR
FILLER	1	189	189	A/N	ALWAYS = SPACES
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
FILLER	1	193	193	A/N	ALWAYS = SPACES
REPO RATE ERROR	1	194	194	A/N	= "Y" IF ERROR
FILLER	2	195	196	A/N	= "Y" IF ERROR
CONTRA ID ERROR	1	197	197	A/N	= "Y" IF ERROR
FILLER	1	198	198	A/N	ALWAYS = SPACES
INTERNAL PROCESS ERROR	1	199	199	A/N	= "Y" IF ERROR

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EXTERNAL REFERENCE NUMBER ERROR	1	200	200	A/N	= "Y" IF ERROR
PARTICIPANT ID	4	201	204	A/N	AS SUPPLIED BY SUBMITTER
FILLER	6	205	210	A/N	ALWAYS = SPACES
PARTICIPANT'S EXECUTING FIRM	5	211	215	A/N	AS SUPPLIED BY SUBMITTER –currently Participant ID
PARTICIPANT EXECUTING FIRM ERROR	1	216	216	A/N	= "Y" IF ERROR
CONTRA'S EXECUTING FIRM	5	217	221	A/N	AS SUPPLIED BY SUBMITTER – currently Contra ID
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	"1" = FIRST OF MANY RECORDS
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS will contain only one error.

### 1.1.12 Record Type "40" - Affirmation Accepted 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	40 : AFFIRMATION ACCEPTED
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	THE XREF SUPPLIED BY THE SUBMITTER
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
LOCKED-IN TRADE	1	50	50	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
SECONDARY EXTERNAL REFERENCE NUMBER	20	51	70	A/N	AS SUPPLIED BY THE SUBMITTER.
TRANSACTION TYPE	4	71	74	A/N	"REPO" OR "REVR"
TRADE DATE	10	75	84	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	85	94	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	95	103	A/N	CUSIP NUMBER
REPO RATE	14	104	117	A/N	REPO RATE AS GIVEN TO GSCC
AMOUNT	18	118	135	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
CONTRA ID	4	136	139	A/N	CONTRA'S GSCC ID NUMBER
FILLER	4	140	143	A/N	ALWAYS = SPACES
ORIGINATION	1	144	144	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
TRADE TIME	6	145	150	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	151	155	A/N	PARTICIPANT'S EXECUTING FIRM
CONTRA'S EXECUTING FIRM	5	156	160	A/N	CONTRA'S EXECUTING FIRM
START AMOUNT	18	161	178	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
START DATE	10	179	188	A/N	FORMAT MM/DD/CCYY.
ROLE	1	189	189	A/N	FOR FUTURE USE
SUBMITTER ID	4	190	193	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	1	194	194	A/N	ALWAYS = SPACES
AFFIRMED BY	6	195	200	A/N	TERMINAL OPERATOR'S ID, OR "SYSTEM"
AFFIRMATION TIME	11	201	211	A/N	FORMAT HH:MM:SS.SS IF DONE BY AN OPERATOR, OTHERWISE "OVERNIGHT" IF DONE BY GSCC SYSTEM
FILLER	28	212	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

### 1.1.13 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 GCF 2048 BYTE OUTPUT RECORDS
CHECKSUM	5	11	15	A/N	XOR OF CHECKSUMS OF ALL OTHER DATA RECORDS (FOR FUTURE USE)
FILLER	2033	16	2048	A/N	ALWAYS = SPACES

### 1.1.14 GCF Netting MRO and Print Image Output Format

This section describes the Netting MRO output file number 754. The record types in this file include:

#### DESCRIPTION OF THE LOGICAL DETAIL RECORDS

##### APPLICATION HEADER RECORD

RECORD TYPE "17" TRANSACTION IN NET  
 RECORD TYPE "18" CLEARANCE INSTRUCTION  
 RECORD TYPE "20" SECURITY NET SUMMARY  
 RECORD TYPE "21" PARTICIPANT NET SUMMARY  
 RECORD TYPE "26" FORWARD TRANSACTION PENDED FOR NET  
 RECORD TYPE "27" FORWARD TRANSACTION PENDED NOT IN NET  
 RECORD TYPE "28" FORWARD POSITION SUMMARY  
 RECORD TYPE "39" PER-TRADE FORWARD MARGIN

##### APPLICATION TRAILER RECORD

#### 1.1.14.0 Description of the Logical Detail Records

A logical record is made up of one or more 2,048 byte physical records, depending on the size of the print image information. 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 2,048 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 2048
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 17 - TRANSACTION IN NET 18 - LOCK-UP INSTRUCTION, ETC...
MACHINE READABLE ONLY OUTPUT	222	19	240	A/N	REFER TO THE DESCRIPTION OF EACH RECORD TYPE
PRINT IMAGE	1808	241	2048	A/N	PRINT POSITIONING IS CONTROLLED BY CARRIAGE RETURN - LINE FEED COMBINATIONS. FORM FEEDS MAY BE IMBEDDED AFTER A CR-LF PAIR. TABS MAY BE IMBEDDED ANYWHERE IN THE TEXT.  HEX VALUE                      ASCII                      EBCDIC -----                      -----                      ----- CARRIAGE RETURN    "0D"                      "0D" FORM FEED                      "0C"                      "0C" LINE FEED                      "0A"                      "25" TAB                              "05"                      "09"  TABS ARE SET AT INTERVALS OF 8: 8, 16, 24, 32, ETC.

#### *All Subsequent 2,048 Byte Records*

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
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STANDARD 16 BYTES	16	1	16	N	SEE ABOVE
PRINT IMAGE	2032	17	2048	A/N	SEE ABOVE

### 1.1.14.1 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	"GCF "
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 = SPACES
DATE/TIME	22	31	52	A/N	DD-MMM-YYYY HH:MM:SS.H 19-JAN-1989 10:45:15.2
FILLER	1996	53	2048	A/N	ALWAYS = SPACES

### 1.1.14.2 Record Type "17" - Transaction In Net

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	17 : TRANSACTION IN NET
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	THE XREF SUPPLIED BY THE SUBMITTER
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	PARTICIPANT'S GSCC ID NUMBER
FILLER	6	54	59	A/N	ALWAYS = SPACES
LOCKED-IN TRADE	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	20	61	80	A/N	AS SUPPLIED BY THE SUBMITTER.
NETTING STATUS	9	81	89	A/N	CURRENT STATUS OF TRADE: "START LEG" "END LEG " "BETWEEN "
TRANSACTION TYPE	4	90	93	A/N	"REPO" OR "REVR"
TRADE DATE	10	94	103	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	104	113	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	114	122	A/N	CUSIP NUMBER
FILLER	6	123	128	A/N	ALWAYS = SPACES
REPO RATE	14	129	142	A/N	REPO RATE AS GIVEN TO GSCC
AMOUNT	18	143	160	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
CONTRA ID	4	161	164	A/N	CONTRA'S GSCC ID NUMBER
FILLER	10	165	174	A/N	ALWAYS = SPACES
ORIGINATION	1	175	175	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
TRADE TIME	6	176	181	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	182	186	A/N	PARTICIPANT'S EXECUTING FIRM
CONTRA'S EXECUTING FIRM	5	187	191	A/N	CONTRA'S EXECUTING FIRM
START AMOUNT	18	192	209	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
START DATE	10	210	219	A/N	FORMAT MM/DD/CCYY.
ROLE	1	220	220	A/N	FOR FUTURE USE
SUBMITTER ID	4	221	224	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	15	225	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)



PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS
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### 1.1.15 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 : LOCK-UP INSTRUCTION
FILLER	11	19	29	A/N	ALWAYS = SPACES
PARTICIPANT ID	4	30	33	A/N	PARTICIPANT'S GSCC ID 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	24	50	73	A/N	ALWAYS = SPACES
AMOUNT	18	74	91	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = " 15,000,000.00".
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
SETTLEMENT DATE	10	162	171	A/N	FORMAT MM/DD/CCYY
FILLER	68	172	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS

### 1.1.16 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 : SECURITY NET SUMMARY
PARTICIPANT ID	4	19	22	A/N	PARTICIPANT'S GSCC ID NUMBER
FILLER	6	23	28	A/N	ALWAYS = SPACES
CUSIP NUMBER	9	29	37	A/N	CUSIP NUMBER
FILLER	20	38	57	A/N	ALWAYS = SPACES
NEXT DAY POSITION	18	58	75	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = " 15,000,000.00". NET LOCK-UP POSITION AS REFLECTED BY NEXT DAY TRADES INCLUDED IN NET.
LONG / SHORT INDICATOR	1	76	76	A/N	"L" = LONG, "S" = SHORT
FILLER	76	77	152	A/N	ALWAYS = SPACES
NEXT DAY TAP	18	153	170	A/N	FORMAT SAME AS NEXT DAY POSITION. PARTICIPANT'S 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
FILLER	68	172	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS

### 1.1.17 Record Type "21" - 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 : PARTICIPANT NET SUMMARY
PARTICIPANT ID	4	19	22	A/N	GSCC 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 = " 1500000000". OPENING BALANCE TAKEN FROM PRIOR DAY'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
FILLER	48	53	100	A/N	ALWAYS = SPACES
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. ANY FORWARD MARK ALLOCATION ASSESSED BY GSCC.
CR / DR INDICATOR	1	154	154	A/N	"C" = CREDIT, "D" = DEBIT
FORWARD MARK ALLOCATION RETURN	11	155	165	A/N	FORMAT SAME AS OPENING BALANCE. RETURN OF FORWARD MARK ALLOCATED ASSESSED BY GSCC FROM PRIOR DAY'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.
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 GSCC.
CR / DR INDICATOR	1	202	202	A/N	"C" = CREDIT, "D" = DEBIT
COLLATERAL ON DEPOSIT FOR FORWARD MARK ALLOCATION	11	203	213	A/N	FORMAT SAME AS OPENING BALANCE. INFORMATIONAL ONLY. COLLATERAL ON DEPOSIT TO SATISFY PART OR ALL OF THE FORWARD MARK ALLOCATION.
CR / DR INDICATOR	1	214	214	A/N	"C" = CREDIT, "D" = DEBIT
FILLER	12	215	226	A/N	ALWAYS = SPACES
MARGIN INTEREST	11	227	237	A/N	FORMAT SAME AS OPENING BALANCE. ACCRUED INTEREST PAID/COLLECTED ON FORWARD MARGIN
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)
PRINT IMAGE	**	241	**	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS

NOTE: The sum of these values will be carried over to the funds settlement application for a single funds only settlement with GSCC.

### 1.1.18 Record Type "26" - Forward Transaction Pended For 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	26 : FORWARD TRANSACTION PENDED FOR NETTING
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	AS SUPPLIED BY PARTICIPANT (A SEQUENCE NUMBER WHICH REMAINS UNIQUE TO THIS TRANSACTION AS LONG AS IT IS IN THE SYSTEM)
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
FILLER	1	50	50	A/N	ALWAYS = SPACES
AMOUNT	11	51	61	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = " 1500000000" IF THE VALUE IS " 000", THE AMOUNT INDICATOR FIELD IS "Y", AND THE AMOUNT IS CONTAINED IN THE AMOUNT FORMATTED FIELD
SECONDARY EXTERNAL REFERENCE NUMBER	20	62	81	A/N	AS SUPPLIED BY THE SUBMITTER.
FILLER	4	82	85	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	86	89	A/N	"REPO" OR "REVR"
TRADE DATE	10	90	99	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	100	109	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	110	118	A/N	CUSIP NUMBER
REPO RATE	14	119	132	A/N	REPO RATE AS GIVEN TO GSCC
FILLER	4	133	136	A/N	ALWAYS = SPACES
CONTRA ID	4	137	140	A/N	CONTRA'S GSCC ID NUMBER
ORIGINATION	1	141	141	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
TRADE TIME	6	142	147	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	148	152	A/N	PARTICIPANT'S EXECUTING FIRM
CONTRA'S EXECUTING FIRM	5	153	157	A/N	CONTRA'S EXECUTING FIRM
START AMOUNT	18	158	175	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00".
START DATE	10	176	185	A/N	FORMAT MM/DD/CCYY.
ROLE	1	186	186	A/N	FOR FUTURE USE
SUBMITTER ID	4	187	190	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	4	191	194	A/N	ALWAYS = SPACES
LOCKED IN TRADE	1	195	195	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
AMOUNT INDICATOR	1	196	196	A/N	"N" INDICATES THAT THE AMOUNT IN THE AMOUNT FIELD IS CORRECT, "Y" INDICATES THAT THE AMOUNT IN THE AMOUNT FORMATTED FIELD IS CORRECT AND THE AMOUNT IN THE AMOUNT FIELD IS " 000"
AMOUNT FORMATTED	18	197	214	A/N	SAME AS START AMOUNT
FILLER	25	215	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)

PRINT IMAGE	**	241	**	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS
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### 1.1.19 Record Type "27" - Forward Transaction Pended Not 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	27 : FORWARD TRANSACTION PENDED – NO LONGER IN NET
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	AS SUPPLIED BY PARTICIPANT (A SEQUENCE NUMBER WHICH REMAINS UNIQUE TO THIS TRANSACTION AS LONG AS IT IS IN THE SYSTEM)
TRANSACTION ID	11	39	49	A/N	THE ID ASSIGNED TO THIS TRANSACTION BY GSCC. FORMAT IS XXXXXX-XXXX
SECONDARY EXTERNAL REFERENCE NUMBER	20	50	69	A/N	AS SUPPLIED BY THE SUBMITTER.
FILLER	4	70	73	A/N	ALWAYS = SPACES
TRANSACTION TYPE	4	74	77	A/N	"REPO" OR "REVR"
TRADE DATE	10	78	87	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	88	97	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	98	106	A/N	CUSIP NUMBER
REPO RATE	14	107	120	A/N	REPO RATE AS GIVEN TO GSCC
AMOUNT	18	121	138	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
FILLER	4	139	142	A/N	ALWAYS = SPACES
CONTRA ID	4	143	146	A/N	CONTRA'S GSCC ID NUMBER
ORIGINATION	1	147	147	A/N	"T" = TAPE INPUT "V" = VIDEO (TERMINAL INPUT)
TRADE TIME	6	148	153	A/N	FORMAT HHMMSS
PARTICIPANT'S EXECUTING FIRM	5	154	158	A/N	PARTICIPANT'S EXECUTING FIRM
CONTRA'S EXECUTING FIRM	5	159	163	A/N	CONTRA'S EXECUTING FIRM
START AMOUNT	18	164	181	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
START DATE	10	182	191	A/N	FORMAT MM/DD/CCYY.
ROLE	1	192	192	A/N	FOR FUTURE USE
SUBMITTER ID	4	193	196	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
FILLER	4	197	200	A/N	ALWAYS = SPACES
LOCKED IN TRADE	1	201	201	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
FILLER	38	202	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS

### 1.1.20 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 : FORWARD POSITION SUMMARY
CUSIP NUMBER	9	19	27	A/N	CUSIP NUMBER
FILLER	20	28	47	A/N	ALWAYS = SPACES
FORWARD POSITION	18	48	65	A/N	RIGHT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = " 15,000,000.00". NET LOCK-UP 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	PARTICIPANT'S GSCC ID NUMBER
FILLER	17	128	144	A/N	ALWAYS = SPACES
PRODUCT	6	145	150	A/N	CUSIP'S PRODUCT TYPE
FILLER	89	151	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	SEE SECTION ON LOGICAL DETAIL RECORDS

### 1.1.21 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 : PER TRADE FORWARD MARGIN
EXTERNAL REFERENCE NUMBER	20	19	38	A/N	AS SUPPLIED BY PARTICIPANT (A SEQUENCE NUMBER WHICH REMAINS UNIQUE TO THIS TRANSACTION AS LONG AS IT IS IN THE SYSTEM)
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
PARTICIPANT ID	4	54	57	A/N	PARTICIPANT'S GSCC ID NUMBER
FILLER	6	58	63	A/N	ALWAYS = SPACES
SECONDARY EXTERNAL REFERENCE NUMBER	20	64	83	A/N	AS SUPPLIED BY THE PARTICIPANT
STATUS	9	84	92	A/N	ALWAYS = SPACES. RESERVED FOR FUTURE USE
FORWARD MARGIN	18	93	110	A/N	LEFT 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
TRANSACTION TYPE	4	131	134	A/N	"REPO" OR "REVR"
TRADE DATE	10	135	144	A/N	FORMAT MM/DD/CCYY
SETTLEMENT DATE	10	145	154	A/N	FORMAT MM/DD/CCYY
CUSIP NUMBER	9	155	163	A/N	CUSIP NUMBER
REPO RATE	14	164	177	A/N	REPO RATE AS GIVEN TO GSCC
AMOUNT	18	178	195	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 "
CONTRA ID	4	196	199	A/N	CONTRA'S GSCC ID NUMBER
START AMOUNT	18	200	217	A/N	LEFT JUSTIFIED BLANK FILLED. FOR EXAMPLE, 15 MILLION = "15,000,000.00 ".
START DATE	10	218	227	A/N	FORMAT MM/DD/CCYY.
ROLE	1	228	228	A/N	FOR FUTURE USE
SUBMITTER ID	4	229	232	A/N	GSCC ID OF THE SUBMITTER OF THE TRADE
LOCKED IN TRADE	1	233	233	A/N	"X" = SUBMITTER OF LOCKED-IN TRADE "L" = RECIPIENT OF LOCKED-IN TRADE " " = NOT LOCKED-IN TRADE
FILLER	6	234	239	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	240	240	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD)
PRINT IMAGE	**	241	**	A/N	** SEE SECTION ON LOGICAL DETAIL RECORDS

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### 1.1.21.0 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	2033	16	2048	A/N	ALWAYS = SPACES