

GSD Clearing Fund Summary MRO

Product No.	Product Name
08982383	Test - GSD Clearing Fund Summary MRO
08182383	Prod - GSD Clearing Fund Summary MRO

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	'00960'; VARIES BY RECORD TYPE
SOURCE NAME	4	7	10	A/N	"CFM"
FILLER	8	11	18	A/N	ALWAYS = SPACES
DESTINATION NAME	5	19	23	A/N	GSD DEPOSIT ID
FILLER	8	24	31	A/N	ALWAYS = " CF "
DATE/TIME	22	32	53	A/N	SYSTEM GENERATED TIMESTAMP DD-MMM-YYYY HH:MM:SS.H 19-JAN-1989 10:45:15.2
FILLER	907	54	960	A/N	ALWAYS = SPACES

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). ALWAYS BLANK FOR NOW.
FILLER	945	16	960	A/N	DEPOSIT ID FOLLOWED BY BUSINESS DATE AND REMAINING FILLED WITH SPACES

Example:

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00009502 E00960CFM 09502_NET 05-MAY-2015 12:26:48.0
00009502 0000100960 39909502DEALERWEB INC./ HF 05/05/2015NET DEALERWEB INC. STARTOFDAY000 000 000 000 000 000
000 000 000 000 000 000 000 000.....
00009502 TRAIL00001 950205-MAY-2015
    
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Note: The first 10 characters (8 for participant and 2 blank spaces) for each record are for CDTS processing only. CDTS will remove the first 10 characters before sending it to the participants.

Data Record

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
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 960
CHECKSUM **	5	11	15	N	THE CRC16 OF THE PHYSICAL RECORD (RESERVED FOR FUTURE USE). ALWAYS BLANK FOR NOW.
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 ALWAYS 3
RECORD ID	2	17	18	N	RECORD TYPE: ALWAYS 99
DEPOSIT ID	15	19	33	A/N	GSD DEPOSIT PARTICIPANT NUMBER
DEPOSIT NAME	80	34	113	A/N	GSD DEPOSIT PARTICIPANT NAME
BUSINESS DATE	10	114	123	A/N	BUSINESS DATE ASSOCIATED WITH CF
REQUIREMENT DATE	10	124	133	A/N	
MARGIN TYPE	6	134	139	A/N	EX: NET or NOTNET
LEGAL ENTITY NAME	80	140	219	A/N	
CYCLE	15	220	234	A/N	EX: SOD, INTRADAY, ADHOC
TOTAL REQUIRED FUND DEPOSIT	14	235	248	N	
TOTAL CLEARING FUNDS ON DEPOSIT (AT COLLATERAL VALUE)	14	249	262	N	
EXCESS/DEFICIT	14	263	276	N	
MINIMUM CASH REQUIREMENT	14	277	290	N	
CASH ON DEPOSIT	14	291	304	N	
CASH EXCESS/DEFICIT	14	305	318	N	
MINIMUM CASH + TREASURIES VALUE REQUIREMENT	14	319	332	N	
CASH + TREASURIES VALUE ON DEPOSIT	14	333	346	N	
CASH + TREASURIES DEFICIT	14	347	360	N	
EXCESS CAPITAL RATIO (ECR)	14	361	374	N	EXCESS CAPITAL RATIO. ECR WILL BE POPULATED IF VALUE IS GREATER THAN OR EQUAL TO 0.5 OTHERWISE N/A

VAR	14	375	388	N	
COVERAGE COMPONENT (CC)	14	389	402	N	
CME CROSS MARGINING REDUCTION	14	403	416	N	
MARK-TO-MARKET (MTM)	14	417	430	N	
CASH OBLIGATION ITEMS (COI)	14	431	444	N	
PRINCIPAL & INTEREST RELATED CHARGES (PIRC)	14	445	458	N	
BLACKOUT PERIOD EXPOSURE (BPE)	14	459	472	N	BLACKOUT PERIOD EXPOSURE (BPE)
CONTINGENT MARGIN	14	473	486	N	
CONFIDENCE LEVEL CHARGE	14	487	500	N	
IMPLIED VOLATILITY CHARGE	14	501	514	N	
MEMBERSHIP TYPE MINIMUM ADJUSTMENT	14	515	528	N	
TURFD	14	529	542	N	
MINIMUM DEPOSIT SPECIAL CHARGE	14	543	556	N	
EXCESS CAPITAL PREMIUM	14	557	570	N	(I.E., 'HIGH-LEVERAGE PREMIUM')
RESERVED FOR FUTURE USE	14	571	584	N	RESERVED FOR FUTURE USE
WATCH LIST ADJUSTMENT	14	585	598	N	
LEGAL RISK SURCHARGE	14	599	612	N	
GCF PREMIUM CHARGE	14	613	626	N	
GCF REPO EVENT CHARGE	14	627	640	N	
SPECIAL CHARGES	14	641	654	N	
IMTM	14	655	668	N	
INTRADAY SUPPLEMENTAL FUND DEPOSIT	14	669	682	N	
BLACKOUT PERIOD EXPOSURE BACKTESTING CHARGE	14	683	696	N	
MARGIN PROXY	14	697	710	N	Currently in production
SPECIAL CHARGE DUE TO POSITION CHANGE BACKTEST DEFICIENCIES	14	711	724	N	
SPECIAL CHARGE DUE TO ADEQUATE ASSURANCES	14	725	738	N	
SPECIAL CHARGE DUE TO BACKTEST DEFICIENCIES	14	739	752	N	
REGULAR BACKTESTING CHARGE	14	753	766	N	
INTRADAY BACKTESTING CHARGE	14	767	780	N	
GCF EUI SPECIAL CHARGE	14	781	794	N	
SUM CHARGES	14	795	808	N	

FAILING BELOW MINIMUM FINANCIAL REQUIREMENTS	14	809	822	N	
FAILURE TO PROVIDE A CONFIRMATION OF AN OFAC PROGRAM LETTER	14	823	836	N	
FAILURE TO SUBMIT REQUIRED FINANCIAL, REGULATORY AND OTHER INFORMATION, INCLUDING REQUIRED NOTIFICATIONS	14	837	850	N	
FAILURE TO TIMELY SUBMIT ANNUAL NON-DOMESTIC LEGAL OPINIONS OR OUTSIDE COUNSEL LETTER	14	851	864	N	
PROHIBITION OF PRE-NETTING: FAILURE TO IDENTIFY NON-MEMBER COVERED AFFILIATES AND FULFILL TRADE SUBMISSION REQUIREMENTS	14	865	878	N	
PROHIBITION OF PRE-NETTING: FAILURE TO IDENTIFY NON-MEMBER FOREIGN AFFILIATES AND FULFILL TRADE REPORTING REQUIREMENTS	14	879	892	N	
SPONSORING MEMBER – FAILURE TO COMPLY WITH THE MINIMUM FINANCIAL STANDARDS SET FORTH FOR SPONSORING MEMBERS	14	893	906	N	
SUM COLLATERAL PREMIUM	14	907	920	N	
FILLER	39	921	959	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	960	960	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)

** STANDARD 16 BYTES