

**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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00001234 E00960CFM 01234_NET 05-MAY-2015 12:26:48.0
00001234 0000100960 39901234XXXXXXXXXXXXX./HF 05/05/2015NET XXXXXXXXXXXXXXXX. STARTOFDAY000 000 000 000 000 000
000 000 000 000 000 000 000 000.....
00001234 TRAIL00001 123405-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')
MARGIN LIQUIDITY ADJUSTMENT(MLA)	14	571	584	N	
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	
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