

**Portfolio VaR CUSIP Detail Report for GSD MRO**

Product No.	Product Name
08982397	Test - Portfolio VaR CUSIP Detail Report for GSD
08182397	Prod - Portfolio VaR CUSIP Detail Report for GSD

***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	'00768'; VARIES BY RECORD TYPE
SOURCE NAME	4	7	10	A/N	"RFL"
FILLER	8	11	18	A/N	ALWAYS = SPACES
DESTINATION NAME	5	19	23	A/N	MBSD DEPOSIT ID
FILLER	8	24	31	A/N	ALWAYS = "_PVCD "
WINDOW TIME/HOUR	2	32	33	N	WINDOW TIME/HOUR – 0 FOR EOD; 8, 9, 10 ETC FOR INTRADAY
GENERATED DATE/TIME	22	34	55	A/N	SYSTEM GENERATED TIMESTAMP DD-MMM-YYYY HH:MM:SS.H 19-JAN-1989 10:45:15.2
FILLER	713	56	768	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	753	16	768	A/N	FILLED WITH SPACES

**Note:** The first 10 characters for each record in the initial file generated by the Risk system will contain the Deposit Participant ID (8 characters for Deposit Participant ID followed by 2 blank spaces). This information is for CDTS processing only. CDTS will remove the first 10 characters before sending it to the participants. This format file only reflects the final state of the MRO that the participants will receive.

***Data Record***

**GENERAL FORMAT**

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 768
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 – ALWAYS 99
DEPOSIT ID	15	19	33	A/N	GSD DEPOSIT ACCOUNT ID
PORTFOLIO ID	15	34	48	A/N	GSD PORTFOLIO ID
PORTFOLIO NAME	80	49	128	A/N	GSD PORTFOLIO NAME
BUSINESS DATE	10	129	138	A/N	BUSINESS DATE
REQUIREMENT DATE	10	139	148	A/N	REQUIREMENT DATE
CUSIP	9	149	157	A/N	
CUSIP DESCRIPTION	100	158	257	A/N	
PRODUCT TYPE	10	258	267	A/N	
MATURITY DATE	10	268	277	A/N	
MATURITY BUCKET	40	278	317	A/N	
SERVICE	10	318	327	A/N	
3 DAY COMPONENT VAR	20	328	347	N	
REPO VOLATILITY CHARGE	20	348	367	N	
TOTAL VAR CONTRIBUTION AMOUNT	20	368	387	N	
TOTAL VAR CONTRIBUTION PERCENT	14	388	401	N	
VAR PRICING	80	402	481	A/N	
Reserved for future Use	20	482	501	N	
Blackout Period Exposure	20	502	521	N	
MBS Factor for Mortgages	20	522	541	N	
MBS Factor Change	20	542	561	N	

QUANTITY	20	562	581	N	
CURRENT MARKET VALUE	20	582	601	N	
STANDALONE VAR AMOUNT	20	602	621	N	
STANDALONE VAR PERCENT	14	622	635	N	
CURRENT MARKET PRICE	14	636	649	N	
SETTLEMENT AMOUNT	20	650	669	N	
SETTLEMENT PRICE	14	670	683	N	
SETTLEMENT DATE	10	684	693	N	
SECURITY CLASS	10	694	703	A/N	
FILLER	64	704	767	A/N	ALWAYS = SPACES -- reduced from 97 to 64
CONFIRMATION CONTINUED	1	768	768	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