Interactive Messaging Specification for MBSD RTTM - Novation
Appendix E: Message Examples

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Version Control Page

Date	Version #	Name	Description of Change
2/24/2016	3.01 (1.0)	MBSD	Made following document formatting changes: • Converted document and flows into standard template and format • Incorporated SPT examples previously included in separate SWIFT RTTM document that were not covered by RTTM TBA examples. Made following enhancements to support novation: • Added MT518 Novation for all flows related to compared dealer/dealer, and FMAT broker/dealer trades. • Reflect FICC as contra on messages post-novation. • Added DNA message examples. • Added split/splice message examples. • Added Broker Match Identifier (BASK) tags for dealers matching against brokers. • Added STIP trade message examples. • Added support for new SPT pool identifiers. • Indicate that RTTM assigned Trade Id is no longer common between matching dealers (whether Dealer/Dealer, or Broker/Dealer). • As give-up is no longer necessary (as FICC becomes contra), all GUPP indicators in the Trade Processing Narrative (70E::TPRO) have been removed. Made following general changes: • Due to SWIFT changes, Standing Instructions Override (17B::STAN//N) is no longer required on the MT518 and as such, will be removed Made following corrections: • BRK MOD 2 where broker modify their reference pre-balancing removed as this is not allowed. • Added Match Trade Id tag (20C::COMM) to MT509 match messages for TBA trades; was previously missing. • BRK MOD 4 where broker modify their reference on FMAT trade removed as redundant to modify their reference on PMAT trade.
4/1/2016	3.02 (1.01)	C. Swords	Made following changes: • Added 20C::MAST to MT518 Trade Novated messages where applicable – specifically message sample 28, 29, STIP 11, STIP 12, NETPOS 34, POOLID 11, POOLID 12. • Corrected Contra Reference 70E::DECL//GSCC/CTRD value in following message samples 26, STIP 09, STIP 10, POOLID 09, POOLID 10,NETPOS 29, NETPOS 30. • Removed 20C::COMM from MT509 PMAT messages in SPT (16)

7/19/2017	1.02	C. Swords	Made following changes: • Update document to reflect that trade id's are not returned in MT518 DNA Assigned message when DNA submitted via terms. This affects Section 5.1 DNA Set 1, Section 5.1.3 (03) MT518 DNA Assigned and Section 5.3.3 (TRDID 03) MT518 DNA Assigned.

1 Overview

In this document, multiple message samples are provided (referred to as "sets" of messages), where each set starts with a message flow diagram showing communication to/from members and RTTM, followed by specific examples of each message.

☞ Each message sample provided correlates to a step from the flow diagram; for reference purposes, each message example will be identified by unique identifier, for example "(01)", or "(TRDID 03)".

1.1 Message Conventions

In the messages examples included in this document, several fields are set to default values, as indicated below:

For MT515 messages:

- **Password** – In the Message Header, the password must be set to the value assigned to the member by MBS Novation. For the purposes of this document, the password is not shown; the value of <password> is displayed.

For MT509 and MT518 messages:

- **Sender's Message Reference** – In the General Block (16R:GENL), the Sender's Message Reference (20C::SEME) is a unique number generated by RTTM to uniquely identify each message. For the purposes of this document, a unique number will not be shown; the value of <nextsequence> is displayed.
- **Preparation Date/Time** – In the General Block (16R:GENL), the Preparation Date/Time (98C::PREP) indicates that date and time the message was prepared by RTTM. For the purposes of this document, the date/time is not shown; the value of <prepdatetime> is displayed.

☞ In all messages, the header (composed of the password, the sender, the message type and the receiver) should be regarded as one single field (formatted as a string with carriage returns where required). However, these 4 data elements have been represented separately (i.e. one per line) in the message samples below in order to enhance their clarity.

1.2 General Changes

Specific changes to the message examples are highlighted in yellow; however, the following changes have been applied throughout all appropriate messages examples and are not specifically highlighted, for reasons specified.

1. As flat commission no longer supported, examples with flat rate commission were updated to reflect rate-based commission. This does not indicate a change to message format, but rather a change in example content only.
2. As give-up is no longer necessary (as FICC becomes contra), all GUPP indicators in the Trade Processing Narrative (70E::TPRO) have been removed.
3. Due to SWIFT changes, Standing Instructions Override (17B::STAN//N) is no longer required on the MT518 and as such, will be removed.

2 TBA Trade Samples

This section contains samples for TBA trades, including both broker and dealer messages. The examples are based on the following:

On March 6, 2001, Broker Participant B (account "BRKB") buys $5,000,000 of CUSIP 01F070633 from Dealer Participant A (account "DLRA") and sells the same $5,000,000 to Dealer Participant C (account "DLRC"). Both trades are executed at a price of 99.125 and are to settle trade for trade (TFTD) for next day (March 7) settlement using Exact Match. Broker Participant B charges a commission rate of 3/512 of a percent to Dealer Participant A and 3/512 of a percent commission to Dealer Participant C.

The reference numbers used by the various parties to this trade, as well as those assigned by RTTM, are summarized in the grid below:

Reference Numbers	Dealer Participant A (account "DLRA")	Broker Participant B (account "BRKB")	Dealer Participant C (account "DLRC")
Sender's Reference	SENREFDLRA015	SENREFBKRB0221 (buy) SENREFBKRB0222 (sell)	SENREFDLRC0331
X-REF	XREFDLRA001	XREFBKBR021B (buy) XREFBKRB021S (sell)	XREFDLRC001
Broker Reference	N/A	BREF021	N/A
Broker Match Identifier	BMID001	N/A	BMID002
RTTM Submission ID	N/A	000001-1306 (buy) 000002-1306 (sell)	N/A
RTTM Transaction ID	7096000001	7096000002	7096000003
RTTM Trade ID	2049000001		2049000002

Based on these trade details, different scenarios below have been constructed. Each of these scenarios is illustrated by a series of message samples, which represent a "flow" of events. The grid below describes each of these scenarios and indicates which sequence of message samples corresponds to a given scenario:

	Scenario	Message Sequence
1	Dealer A submits his sell, then Broker B submits both legs of his trade and finally Dealer C submits his buy. The trade is fully matched and novated.	(01) - (29)
2	Dealer A submits his sell, then Broker B submits both legs of his trade with an erroneous Broker Reference. After the trade has been partially matched, Broker B modifies the Broker Reference on his trade.	(01) - (18) and BRK MOD (19) - (21)
3	Dealer A submits his sell, then Broker B submits both legs of his trade but he indicates an erroneous commission for his sell side to Dealer C. Broker B modifies the commission on the unmatched (i.e. short) side of the partially matched trade.	(01) - (18) and COM MOD (19) - (22)
4	Dealer A submits his sell, then Broker B submits both legs of his trade but he erroneously indicates Dealer C instead of Dealer D for his sell side. Broker B modifies the contra-party on the unmatched (i.e. short) side of the partially matched trade.	(01) - (18) and CON MOD (19) - (23)

	Scenario	Message Sequence
5	Dealer A submits his sell with an erroneous x-ref and then Broker B and Dealer C submit their trades. Dealer A modifies his x-ref post-comparison/novation.	(01) - (29) and DLR MOD (28) – (30)
6	Dealer A submits his sell, but Broker B DK's Dealer A's Comparison Request.	(01) - (03) and DK INST (04) - (08)
7	Dealer A submits his sell, then Broker B submits both legs of his trade but Dealer C DK's Broker B's Comparison Request.	(01) - (18) and DK INST (19) - (23)
8	Broker B submits the buy side of his trade and then cancels this leg pre-balancing.	(04) - (06) and BRK CAN (07) - (09)
9	Broker B submits both sides of his trade and then cancels this balanced set of submissions post-balancing but pre-comparison.	(04) - (13) and BRK CAN (14) - (18)
10	Dealer A submits his sell and then Broker B submits both legs of his trade. This partially matched trade is then canceled bilaterally by Broker B and Dealer A.	(01) - (18) and BRK CAN (19) - (27)
11	Dealer A submits his sell and then cancels it pre- comparison.	(01) - (03) and DLR CAN (04) - (07)
12	Dealer A submits his sell and then Broker B and dealer C submit their trades. Dealer A submits a Cancel message for this fully matched and novated trade, but before any contra-party reacts, A removes his Cancel message ("un-cancels") via WFE.	(01) - (29) and DLR CAN (30) - (37)
13	Dealer A submits his sell and then Broker B and dealer C submit their trades. Dealer A submits a Cancel message for this fully matched and novated trade, but Dealer C DK's Dealer A's Cancel Request.	(01) - (29) and DLR CAN (30) - (33) and DK DLR CAN (34) - (39)
14	Dealer A submits his sell using an external reference number that is not unique (he has already used this reference number previously for a message that is currently on the system). As a result, the message is rejected by RTTM.	(01) and REJ (02)
15	Dealer A submits his sell and then Broker B submits both legs of his trade. Broker B submits a Cancel Set message in order to cancel this partially matched trade, but this message is rejected by RTTM as Broker B uses an incorrect password.	(01) - (18) and REJ CAN (19) - (20)
16	Dealer A submits his sell and then Broker B and dealer C submit their trades. After the trade has been fully matched and novated, Dealer A submits a Cancel message using an incorrect password – as a result, RTTM rejects A's Cancel message.	(01) - (29) and REJ CAN (30) - (31)

	Scenario	Message Sequence
17	Dealer A submits his sell, but Broker B DK's Dealer A's Comparison Request. Broker B's DK message is rejected by RTTM because the trade is not found (Broker B supplied an incorrect contra transaction reference).	(01) - (03) and REJ DK INST (04)- (05)

In addition to the scenarios above that all relate to TFTD (trade for trade) trades, the scenario below has been added for Stipulated Pool Trades (STIP).

	Scenario	Message Sequence
18	Dealer A submits his sell for a STIP trade, and Dealer C submits a matching trade. The trades are matched and novated.	STIP (01) – (12)

In order to show a split/splice scenario, assume Dealer A and Broker B submit trades as previously indicated of par value $5,000,000. However, Dealer C submits two trades, one of $3,000,000 and one of $2,000,000. Dealer A and Broker B trades are exactly matched (as previously shown), however, Dealer C and Broker B are matched via split/splice.

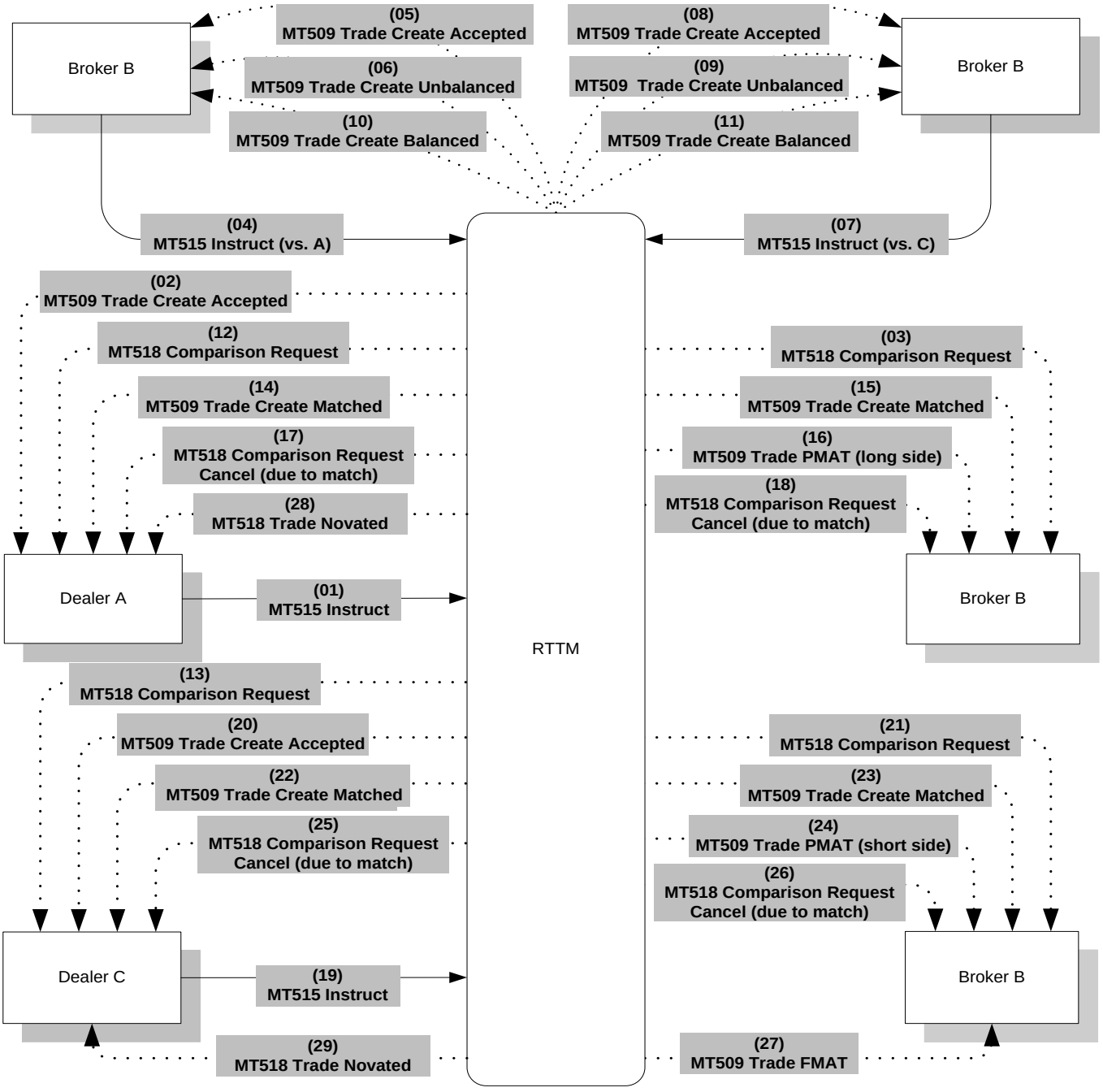
	Scenario	Message Sequence
19	Dealer A and Broker B submit trades of the same terms and par value and they match, resulting in a PMAT broker trade. Dealer C then submits multiple trades that are matched against the broker trade via Split/Splice, resulting in a FMAT broker trade.	(01) – (18) and NETPOS (19) – (34)

In addition to the scenarios above, the scenario below has been added that relates to an OPTN (option) trade.

	Scenario	Message Sequence
20	On March 21, 2001, Dealer A submits a Trade Create to RTTM for a sell of a put option to dealer C. RTTM sends a Trade Create Accepted to Dealer A and a Comparison Request to Dealer C.	OPT (01) - (03)

2.1 Set 1

In this set, the following messages are included.



Scenario	Message Sequence
Dealer A submits his sell, then Broker B submits both legs of his trade and finally Dealer C submits his buy. The trade is fully matched and novated.	(01) - (29)

2.1.1 (01) MT515 Instruct

MESSAGE SAMPLE (01) MT515 Dealer A Submits Sell to RTTM	FIELD DESCRIPTION
PSSWRD123	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA015	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100526	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.1.2 (02) MT509 Trade Create Accepted

MESSAGE SAMPLE (02) MT509 Trade Create Accepted sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM005	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306100913	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLRA015	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.1.3 (03) MT518 Comparison Request

MESSAGE SAMPLE (03) MT518 Comparison Request for Matching Buy sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM006	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100952	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.1.4 (04) MT515 Instruct

MESSAGE SAMPLE (04) MT515 Broker B Submits Buy (Long Side) to RTTM	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0221	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306103913	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.1.5 (05) MT509 Trade Create Accepted

MESSAGE SAMPLE (05) MT509 Trade Create Accepted sent to Broker B (Long Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM007	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306103938	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0221	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT	Repeat Block End
:16S:GENL -	Block End End of Message

2.1.6 (06) MT509 Trade Create Unbalanced

MESSAGE SAMPLE (06) MT509 Transaction Unbalanced sent to Broker B (Long Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM008	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306103940	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TUNB	**Trade Create Unbalanced**
:16S:STAT	Repeat Block End
:16S:GENL -	Block End End of Message

2.1.7 (07) MT515 Instruct

MESSAGE SAMPLE (07) MT515 Broker B Submits Sell (Short Side) to RTTM	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0222	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104038	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.1.8 (08) MT509 Trade Create Accepted

MESSAGE SAMPLE (08) MT509 Trade Create Accepted sent to Broker B (Short Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM009	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104119	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0222	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000002-1306	RTTM Assigned Submission Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT	Repeat Block End
:16S:GENL -	Block End End of Message

2.1.9 (09) MT509 Trade Create Unbalanced

MESSAGE SAMPLE (09) MT509 Transaction Unbalanced sent to Broker B (Short Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM010	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104121	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//000002-1306	RTTM Assigned Submission Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/TUNB	**Trade Create Unbalanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.1.10 (10) MT509 Trade Create Balanced

MESSAGE SAMPLE (10) MT509 Transaction Balanced sent to Broker B (Long Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM011	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104124	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//000001-1306	Previous Submission Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TBAL	**Trade Create Balanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.1.11 (11) MT509 Trade Create Balanced

MESSAGE SAMPLE (11) MT509 Transaction Balanced sent to Broker B (Short Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM012	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104125	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//000002-1306	Previous Submission Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TBAL	**Trade Create Balanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.1.12 (12) MT518 Comparison Request

MESSAGE SAMPLE (12) MT518 Comparison Request for Matching Sell sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM013	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104126	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:20C::PROC//7096000002	Buyer (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.1.13 (13) MT518 Comparison Request

MESSAGE SAMPLE (13) MT518 Comparison Request for Matching Buy sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM014	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104127	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.1.14 (14) MT509 Trade Create Matched

MESSAGE SAMPLE (14) MT509 Transaction Matched sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM015	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104136	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BMID001	Broker Match Identifier
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::COMM//2049000001	RTTM Assigned Trade (Match) Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.1.15 (15) MT509 Trade Create Matched

MESSAGE SAMPLE (15) MT509 Transaction Matched sent to Broker B (Long Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM016	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104138	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::COMM//2049000001	RTTM Assigned Trade (Match) Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.1.16 (16) MT509 PMAT (Long Side)

MESSAGE SAMPLE (16) MT509 Trade Partially Matched (Long Side) sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM017	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104139	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//7096000002	Previous Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH/GSCC/MAPL	**Trade Partially Matched - Long Side**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.1.17 (17) MT518 Comparison Request Cancel (due to Match)

MESSAGE SAMPLE (17) MT518 Comparison Request Cancel (due to Match) sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM018	Sender's RTTM Reference for this message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104142	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BMID001	Broker Match Identifier
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:20C::PROC//7096000002	Buyer (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative Buyer (Contra) Trade Reference
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.1.18 (18) MT518 Comparison Request Cancel (due to Match)

MESSAGE SAMPLE (18) MT518 Comparison Request Cancel (due to Match) sent to Broker B (Long Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM019	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104143	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative Seller (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
-	End of Message

2.1.19 (19) MT515 Instruct

MESSAGE SAMPLE (19) MT515 Dealer C Submits Buy to RTTM	FIELD DESCRIPTION
PSSWRD345	Password
DLRC	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRC0331	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104702	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.1.20 (20) MT509 Trade Create Accepted

MESSAGE SAMPLE (20) MT509 Trade Create Accepted sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM020	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104729	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRC0331	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000003	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.1.21 (21) MT518 Comparison Request

MESSAGE SAMPLE (21) MT518 Comparison Request for Matching Sell sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104743	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Peru Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000003	Buyer (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.1.22 (22) MT509 Trade Create Matched

MESSAGE SAMPLE (22) MT509 Transaction Matched sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM022	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104746	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000003	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BMID002	Broker Match Identifier
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::COMM//2049000002	RTTM Assigned Trade (Match) Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.1.23 (23) MT509 Trade Create Matched

MESSAGE SAMPLE (23) MT509 Transaction Matched sent to Broker B (Short Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM023	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104748	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::COMM//2049000001	RTTM Assigned Trade (Match) Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.1.24 (24) MT509 PMAT (Short Side)

MESSAGE SAMPLE (24) MT509 Trade Partially Matched (Short Side) sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM024	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104750	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//7096000002	Previous Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH/GSCC/MAPS	**Trade Partially Matched - Short Side**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.1.25 (25) MT518 Comparison Request Cancel (due to Match)

MESSAGE SAMPLE (25) MT518 Comparison Request Cancel (due to Match) sent to Broker B (Short Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM025	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104753	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000003	Buyer (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative Buyer (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.1.26 (26) MT518 Comparison Request Cancel (due to Match)

MESSAGE SAMPLE (26) MT518 Comparison Request Cancel (due to Match) sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM026	Sender's RTTM Reference for this message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104755	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BMID002	Broker Match Identifier
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000002	Participant Declaration Details Narrative Seller (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD /MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.1.27 (27) MT509 FMAT

MESSAGE SAMPLE (27) MT509 Trade Fully Matched sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM027	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104801	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::MTCH/GSCC/MAFM	**Trade Fully Matched**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.1.28 (28) MT518 Trade Novated

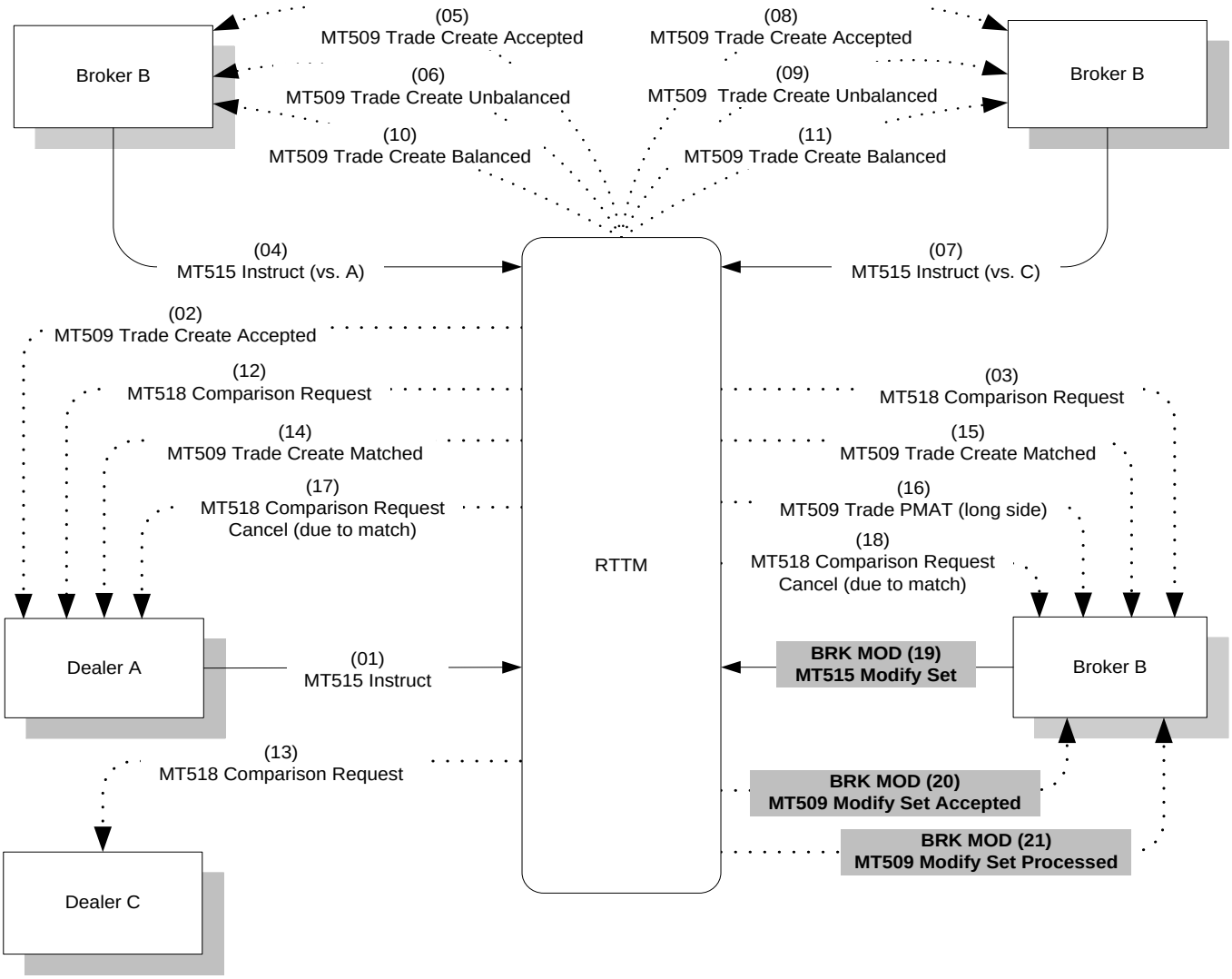
MESSAGE SAMPLE (28) MT518 Novation for Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104743	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	List Reference Number (trade id)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BMID001	Broker Match Identifier
:16S:LINK	Repeat Block End
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/NOVT	**Novation Advice**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTFTBA	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.1.29 (29) MT518 Trade Novated

MESSAGE SAMPLE (29) MT518 Novation for Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104743	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000002	List Reference Number (trade id)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BMID002	Broker Match Identifier
:16S:LINK	Repeat Block End
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/NOVT	**Novation Advice**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTFTBA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.2 Set 2

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell, then Broker B submits both legs of his trade with an erroneous Broker Reference. After the trade has been partially matched, Broker B modifies the Broker Reference on his trade.	(01) - (18) and BRK MOD (19) - (21)

☞ The messages are the same if the broker modified their reference on a fully matched trade.

2.2.1 (BRK MOD 19) MT515 Modify Set

MESSAGE SAMPLE (BRK MOD 19) MT515 Broker B Modifies Broker Ref for PMAT Trade	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0441	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104528	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//BREF021	Previous Broker Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF921	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/MDSE	**Modify Set Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.2.2 (BRK MOD 20) MT509 Modify Set Accepted

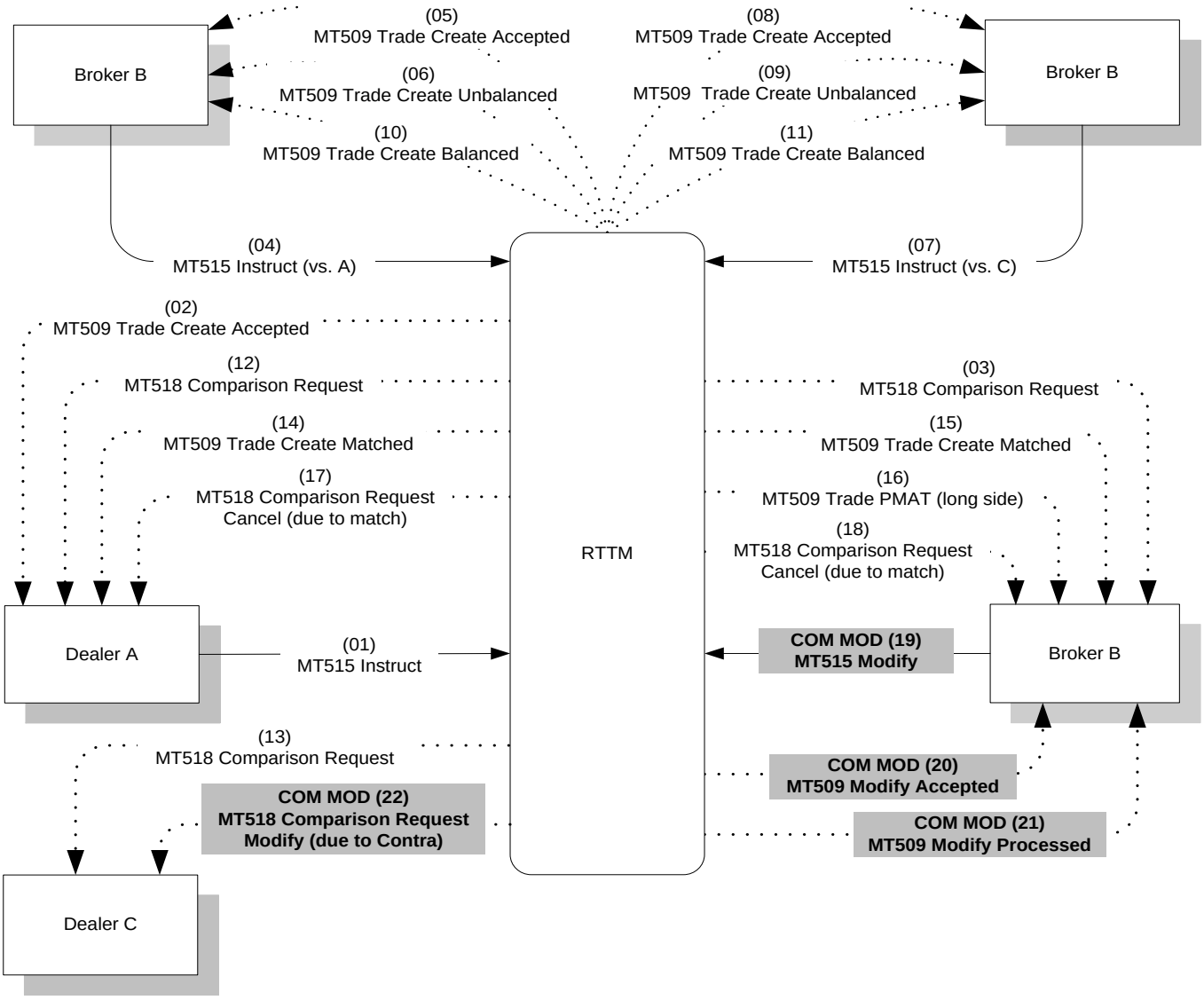
MESSAGE SAMPLE (BRK MOD 20) MT509 Modify Set Accepted sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM020	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104530	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::PREV//BREF021	Previous Broker Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFBKRB0441	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF921	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/PAMS	**Modify Set Accepted**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.2.3 (BRK MOD 21) MT509 Modify Set Processed

MESSAGE SAMPLE(BRK MOD 21) MT509 Modify Set Processed sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104532	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::PREV//BREF021	Previous Broker Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF921	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/YPPR	**Modify Set Processed**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.3 Set 3

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell, then Broker B submits both legs of his trade but he indicates an erroneous commission for his sell side to Dealer C. Broker B modifies the commission on the unmatched (i.e. short) side of the partially matched trade.	(01) - (18) and COM MOD (19) - (22)

2.3.1 (COM MOD 19) MT515 Modify

MESSAGE SAMPLE (COM MOD 19) MT515 Broker B Modifies Commission on Unmatched Side of PMAT Trade	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0223	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104451	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/MDFC	**Modify Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.3.2 (COM MOD 20) MT509 Modify Accepted

MESSAGE SAMPLE(COM MOD 20) MT509 Modify Accepted sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM020	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104453	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFBKRB0223	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/MODA	**Modify Accepted**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.3.3 (COM MOD 21) MT509 Modify Processed

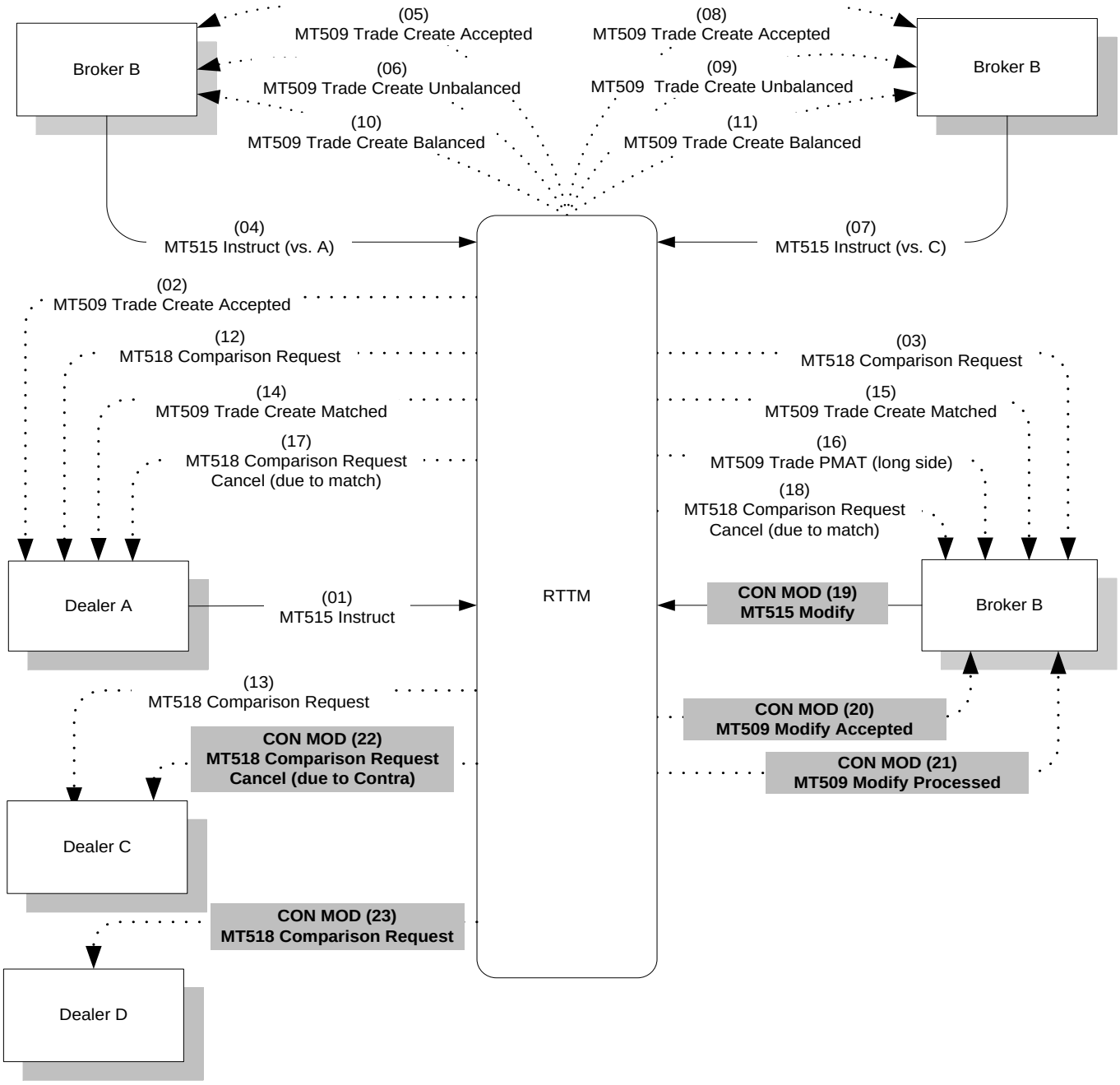
MESSAGE SAMPLE (COM MOD 21) MT509 Modify Processed sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104454	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/MODP	**Modify Processed**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.3.4 (COM MOD 22) MT518 Comparison Request Modify (due to Contra)

MESSAGE SAMPLE (COM MOD 22) MT518 Comparison Request Modify (due to Contra) sent to Dealer C.	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM022	Sender's RTTM Reference for this message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104456	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CRQM	**Comparison Request Modify**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD /MSGRCOAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Contra Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.4 Set 4

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell, then Broker B submits both legs of his trade but he erroneously indicates Dealer C instead of Dealer D for his sell side. Broker B modifies the contra-party on the unmatched (i.e. short) side of the partially matched trade.	(01) - (18) and CON MOD (19) - (23)

2.4.1 (CON MOD 19) MT515 Modify

MESSAGE SAMPLE (CON MOD 19) MT515 Broker B Modifies Contra for PMAT Trade	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0441	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104528	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/MDFC	**Modify Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRD	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97,	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.4.2 (CON MOD 20) MT509 Modify Accepted

MESSAGE SAMPLE (CON MOD 20) MT509 Modify Accepted sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM020	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104530	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFBKRB0441	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/MODA	**Modify Accepted**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.4.3 (CON MOD 21) MT509 Modify Processed

MESSAGE SAMPLE (CON MOD 21) MT509 Modify Processed sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104532	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/MODP	**Modify Processed**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.4.4 (CON MOD 22) MT518 Comparison Request Cancel (due to Contra)

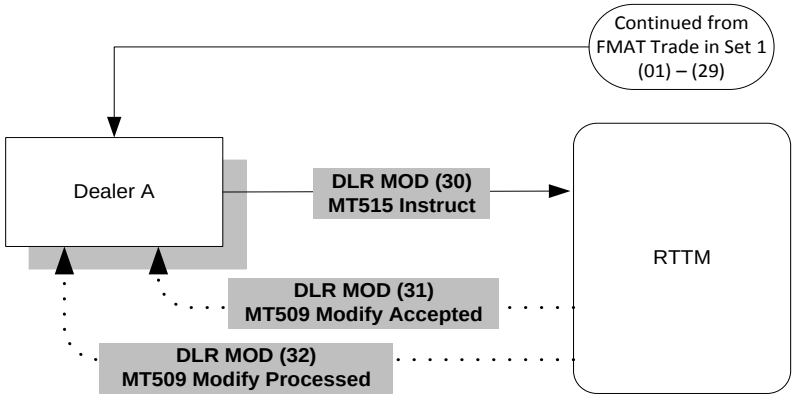
MESSAGE SAMPLE (CON MOD 22) MT518 Comparison Request Cancel (due to Contra) sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM022	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104535	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRCOAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Contra Action
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.4.5 (CON MOD 23) MT518 Comparison Request

MESSAGE SAMPLE(CON MOD 23) MT518 Comparison Request sent to Dealer D	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRD	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM023	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104536	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRD	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.5 Set 5

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell with an erroneous x-ref and then Broker B and Dealer C submit their trades. Dealer A modifies his x-ref post-comparison/novation.	(01) - (29) and DLR MOD (30) – (32)

2.5.1 (DLR MOD 30) MT515 Modify

MESSAGE SAMPLE (DLR MOD 30) MT515 Dealer A Modifies X-ref Post-Comparison	FIELD DESCRIPTION
PSSWRD123	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA026	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104609	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA002	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//XREFDLRA001	Previous x-ref
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/MDFC	**Modify Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/ PARTFTBA	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.5.2 (DLR MOD 31) MT509 Modify Accepted

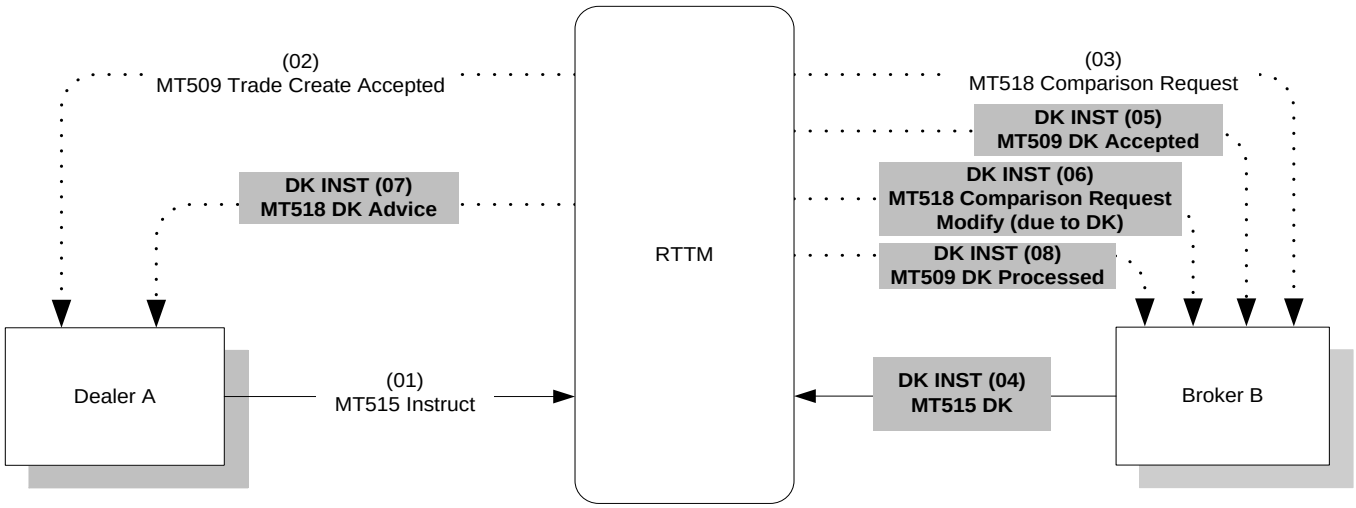
MESSAGE SAMPLE (DLR MOD 31) MT509 Modify Accepted sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM028	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104612	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA002	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//XREFDLRA001	Previous x-ref
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRA026	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/MODA	**Modify Accepted**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.5.3 (DLR MOD 32) MT509 Modify Processed

MESSAGE SAMPLE(DLR MOD 32) MT509 Modify Processed sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM029	Sender's RTTM Reference for this message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104613	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA002	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//XREFDLRA001	Previous x-ref
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/MODP	**Modify Processed**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.6 Set 6

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell, but Broker B DK's Dealer A's Comparison Request.	(01) - (03) and DK INST (04) - (08)

2.6.1 (DK INST 04) MT515 DK

MESSAGE SAMPLE (DK INST 04) MT515 Broker B DK's Dealer A's Comparison Request	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0221	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306103614	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//NONREF	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/TDDK	**DK Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Contra Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD/DKRSE006	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade DK Reason - Bad Trade Date
:16S:CONFDET	Block End
-	End of Message

2.6.2 (DK INST 05) MT509 DK Accepted

MESSAGE SAMPLE (DK INST 05) MT509 DK Accepted sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM007	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306103616	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0221	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PROG//7096000001	RTTM Assigned Contra Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/PADK	**DK Accepted**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.6.3 (DK INST 06) MT518 Comparison Request Modify (due to DK)

MESSAGE SAMPLE(DK INST 06) MT518 Comparison Request Modify (due to DK) sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM009	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306103619	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CRQM	**Comparison Request Modify**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRDKTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to DK
:16S:CONFDET -	Block End End of Message

2.6.4 (DK INST 07) MT518 DK Advice

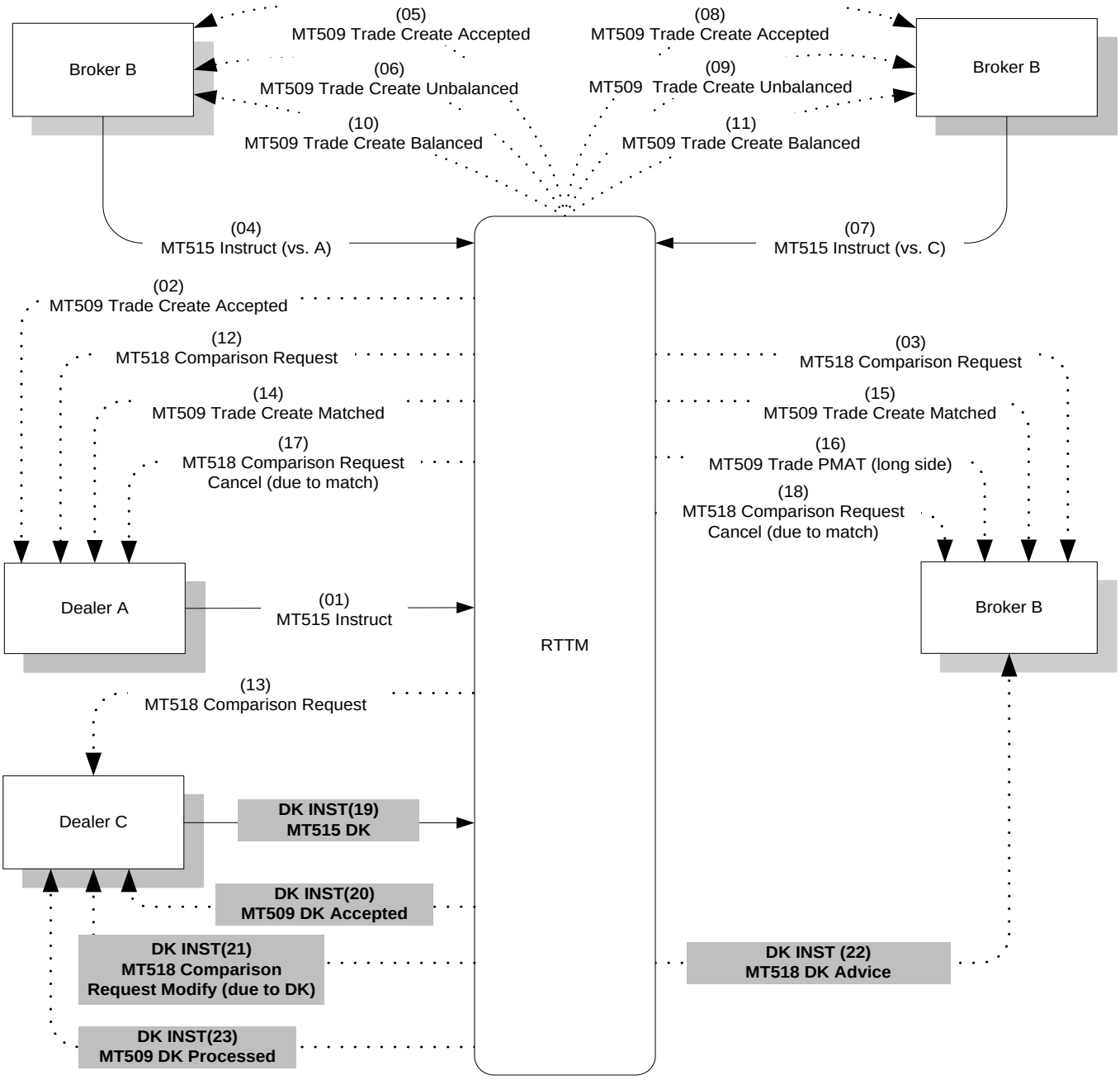
MESSAGE SAMPLE (DK INST 07) MT518 DK Advice sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM008	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306103622	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/NAFI	**DK Advice**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/DKRSE006	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade DK Reason - Bad Trade Date
:16S:CONFDET -	Block End End of Message

2.6.5 (DK INST 08) MT509 DK Processed

MESSAGE SAMPLE (DK INST 08) MT509 DK Processed sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM010	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306103625	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::PROG//7096000001	RTTM Assigned Contra Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/DPPR	**DK Processed**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.7 Set 7

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell, then Broker B submits both legs of his trade but Dealer C DK's Broker B's Comparison Request.	(01) - (18) and DK INST (19) - (23)

2.7.1 (DK INST 19) MT515 DK

MESSAGE SAMPLE (DK INST 19) MT515 Dealer C DK's B's Comparison Request	FIELD DESCRIPTION
PSSWRD345	Password
DLRC	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRC0331	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104310	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//NONREF	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/TDDK	**DK Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Contra Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD//DKRSE999	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade DK Reason - Other Bad Data
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.7.2 (DK INST 20) MT509 DK Accepted

MESSAGE SAMPLE (DK INST 20) MT509 DK Accepted sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM020	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104312	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLRC0331	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PROG//7096000002	RTTM Assigned Contra Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/PADK	**DK Accepted**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.7.3 (DK INST 21) MT518 Comparison Request Modify (due to DK)

MESSAGE SAMPLE (DK INST 21) MT518 Comparison Request Modify (due to DK) sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM022	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104317	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CRQM	**Comparison Request Modify**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRDKTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to DK
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.7.4 (DK INST 22) MT518 DK Advice

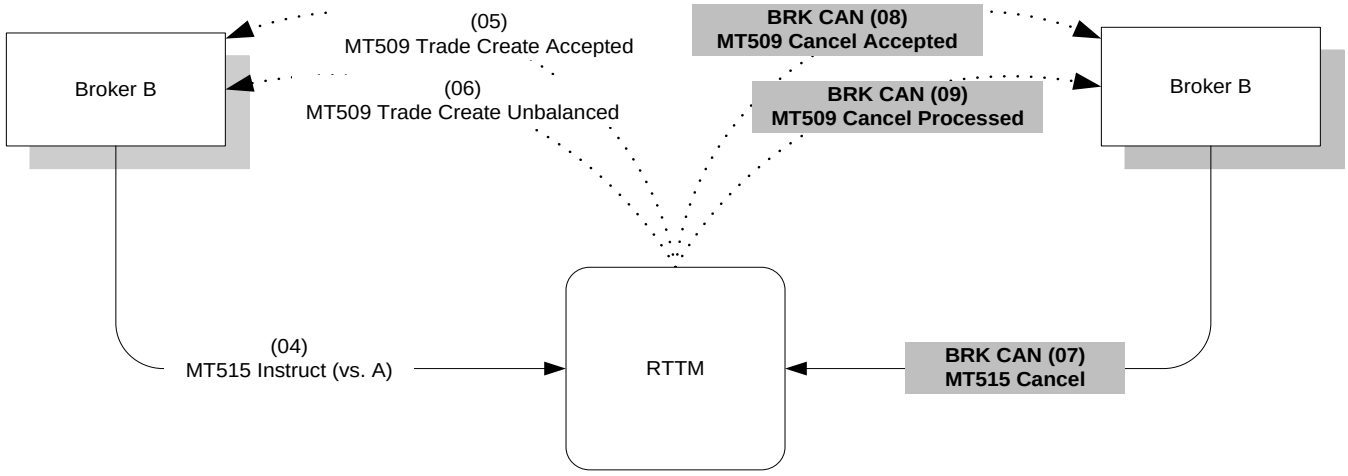
MESSAGE SAMPLE (DK INST 22) MT518 DK Advice sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104320	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/NAFI	**DK Advice**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/DKRSE999	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade DK Reason - Other Bad Data
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.7.5 (DK INST 23) MT509 DK Processed

MESSAGE SAMPLE (DK INST 23) MT509 DK Processed sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM023	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104322	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::PROG//7096000002	RTTM Assigned Contra Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/DPPR	**DK Processed**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.8 Set 8

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Broker B submits the buy side of his trade and then cancels this leg pre-balancing.	(04) - (06) and BRK CAN (07) - (09)

2.8.1 (BRK CAN 07) MT515 Cancel

MESSAGE SAMPLE (BRK CAN 07) MT515 Broker B Cancels Buy Submission Pre-Balancing	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0222	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306103955	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CANC	**Cancel Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.8.2 (BRK CAN 08) MT509 Cancel Accepted

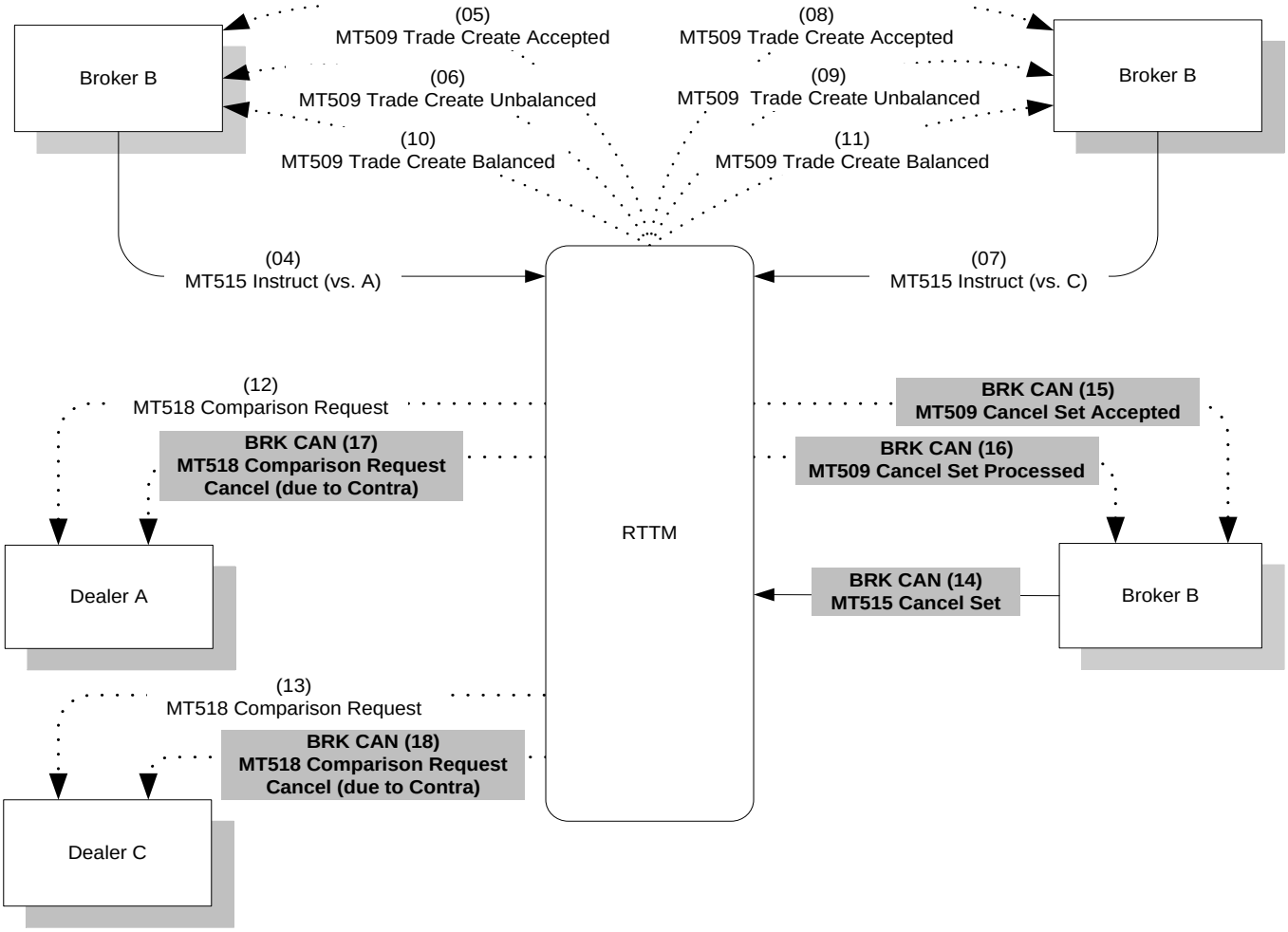
MESSAGE SAMPLE (BRK CAN 08) MT509 Cancel Accepted sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM009	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306103956	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFBKRB0222	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::CPRC//PACK	**Cancel Accepted**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.8.3 (BRK CAN 09) MT509 Cancel Processed

MESSAGE SAMPLE (BRK CAN 09) MT509 Cancel Processed sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM010	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306103958	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::CPRC//CAND	**Cancel Processed**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.9 Set 9

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Broker B submits both sides of his trade and then cancels this balanced set of submissions post-balancing but pre-comparison.	(04) - (13) and BRK CAN (14) - (18)

2.9.1 (BRK CAN 14) MT515 Cancel Set

MESSAGE SAMPLE(BRK CAN 14) MT515 Broker B Cancels Transaction Post-Balancing (Pre- Comparison)	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0223	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104148	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CASE	**Cancel Set Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.9.2 (BRK CAN 15) MT509 Cancel Set Accepted

MESSAGE SAMPLE (BRK CAN 15) MT509 Cancel Set Accepted sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM015	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306104150	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0223	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::CPRC/GSCC/PACS	**Cancel Set Accepted**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.9.3 (BRK CAN 16) MT509 Cancel Set Processed

MESSAGE SAMPLE (BRK CAN 16) MT509 Cancel Set Processed sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM016	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306104151	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::CPRC/GSCC/XPPR	**Cancel Set Processed**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.9.4 (BRK CAN 17) MT518 Comparison Request Cancel (due to Contra)

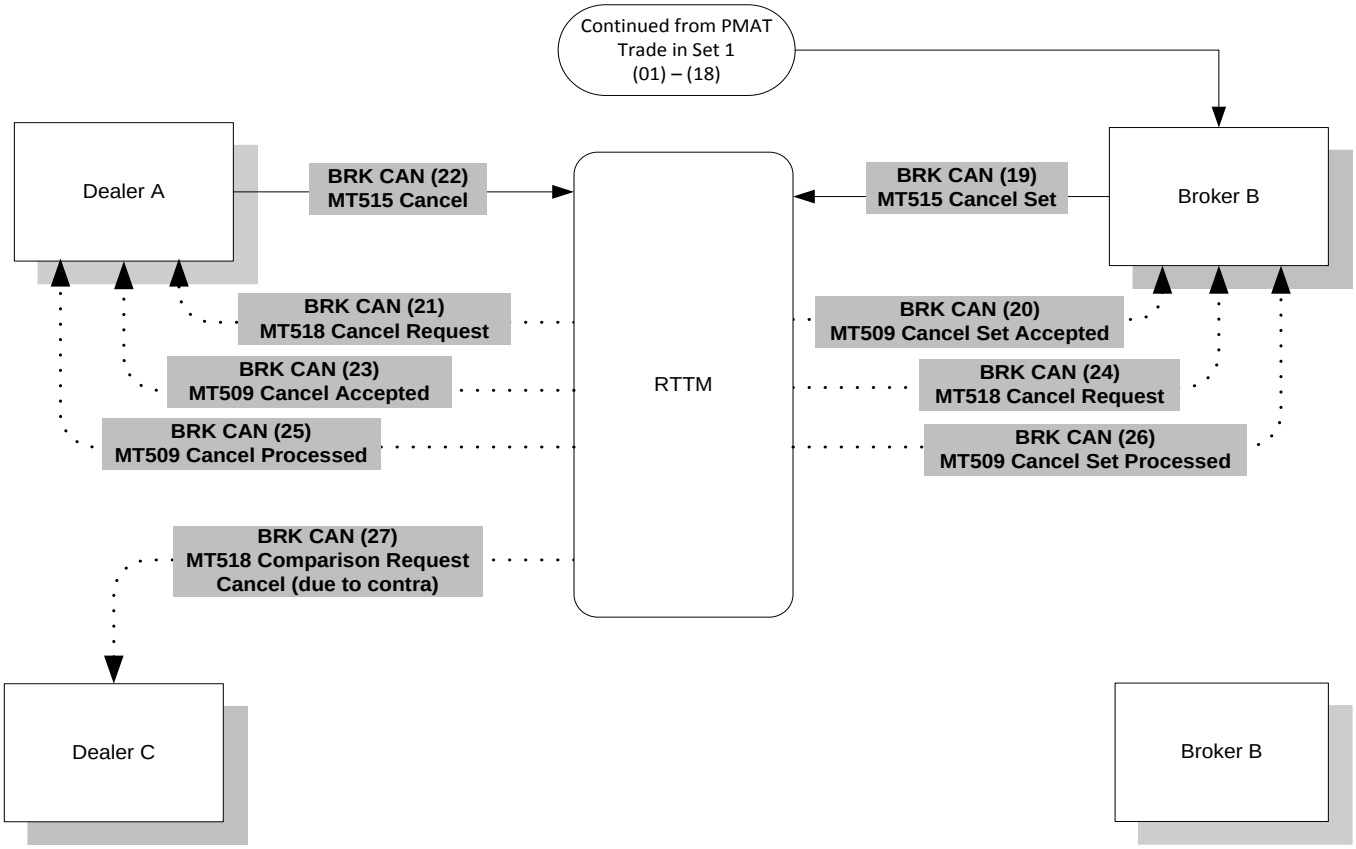
MESSAGE SAMPLE (BRK CAN 17) MT518 Comparison Request Cancel (due to Contra) sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM017	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104153	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:20C::PROC//7096000002	Buyer (Contra) Transaction Reference
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRCOAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Contra Action
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET	Block End Block End
-	End of Message

2.9.5 (BRK CAN 18) MT518 Comparison Request Cancel (due to Contra)

MESSAGE SAMPLE (BRK CAN 18) MT518 Comparison Request Cancel (due to Contra) sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM018	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104156	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD//MSGRCOAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Contra Action
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET	Block End Block End
-	End of Message

2.10 Set 10

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell and then Broker B submits both legs of his trade. This partially matched trade is then canceled bilaterally by Broker B and Dealer A.	(01) - (18) and BRK CAN (19) - (27)

2.10.1 (BRK CAN 19) MT515 Cancel Set

MESSAGE SAMPLE (BRK CAN 19) MT515 Broker B Cancels PMAT Trade	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0223	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104650	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CASE	**Cancel Set Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.10.2 (BRK CAN 20) MT509 Cancel Set Accepted

MESSAGE SAMPLE (BRK CAN 20) MT509 Cancel Set Accepted sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM020	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306104653	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0223	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::CPRC/GSCC/PACS	**Cancel Set Accepted**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.10.3 (BRK CAN 21) MT518 Cancel Request

MESSAGE SAMPLE (BRK CAN 21) MT518 Cancel Request sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104655	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CREQ	**Cancel Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.10.4 (BRK CAN 22) MT515 Cancel

MESSAGE SAMPLE (BRK CAN 22) MT515 Dealer A Submits Corresponding Cancel of PMAT	FIELD DESCRIPTION
PSSWRD123	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA016	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306105823	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CANC	**Cancel Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET	Block End Block End
-	End of Message

2.10.5 (BRK CAN 23) MT509 Cancel Accepted

MESSAGE SAMPLE (BRK CAN 23) MT509 Cancel Accepted sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM022	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306105825	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRA016	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::CPRC//PACK	**Cancel Accepted**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.10.6 (BRK CAN 24) MT518 Cancel Request

MESSAGE SAMPLE (BRK CAN 24) MT518 Cancel Request sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM023	Sender's RTTM Reference for this message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306105827	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CREQ	**Cancel Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.10.7 (BRK CAN 25) MT509 Cancel Processed

MESSAGE SAMPLE (BRK CAN 25) MT509 Cancel Processed sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM024	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306105828	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::CPRC//CAND	**Cancel Processed**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.10.8 (BRK CAN 26) MT509 Cancel Set Processed

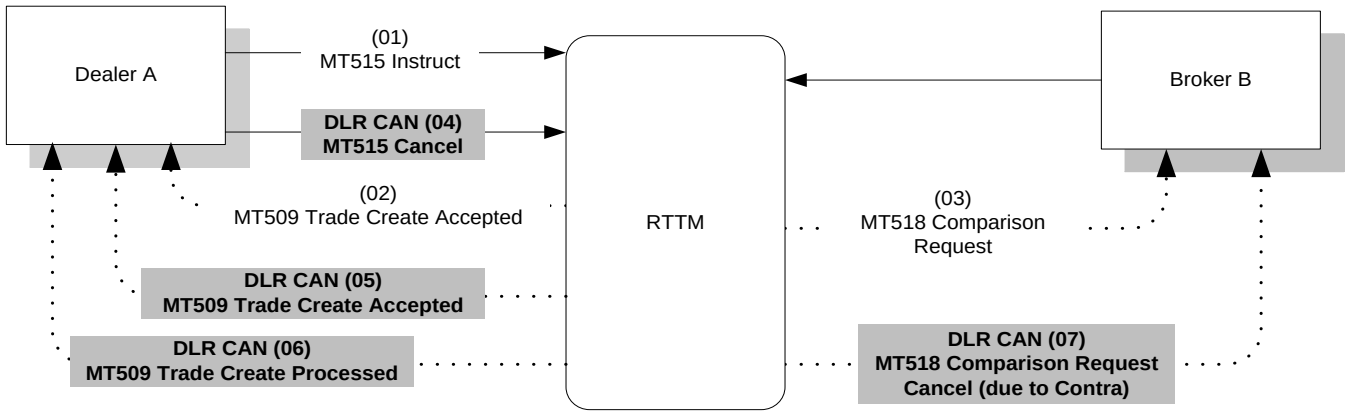
MESSAGE SAMPLE (BRK CAN 26) MT509 Cancel Set Processed sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM025	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306105829	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::CPRC/GSCC/XPPR	**Cancel Set Processed**
:16S:STAT :16S:GENL	Repeat Block End Block End
-	End of Message

2.10.9 (BRK CAN 27) MT518 Comparison Request Cancel (due to Contra)

MESSAGE SAMPLE (BRK CAN 27) MT518 Comparison Request Cancel (due to Contra) sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM026	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306105832	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD /MSGRCOAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Contra Action
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET -	Block End End of Message

2.11 Set 11

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell and then cancels it pre- comparison.	(01) - (03) and DLR CAN (04) - (07)

2.11.1 (DLR CAN 04) MT515 Cancel

MESSAGE SAMPLE (DLR CAN 04) MT515 Dealer A Cancels Trade Pre-Comparison	FIELD DESCRIPTION
PSSWRD123	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA016	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306101447	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CANC	**Cancel Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.11.2 (DLR CAN 05) MT509 Cancel Accepted

MESSAGE SAMPLE (DLR CAN 05) MT509 Cancel Accepted sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM007	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306101449	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRA016	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::CPRC//PACK	**Cancel Accepted**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.11.3 (DLR CAN 06) MT509 Cancel Processed

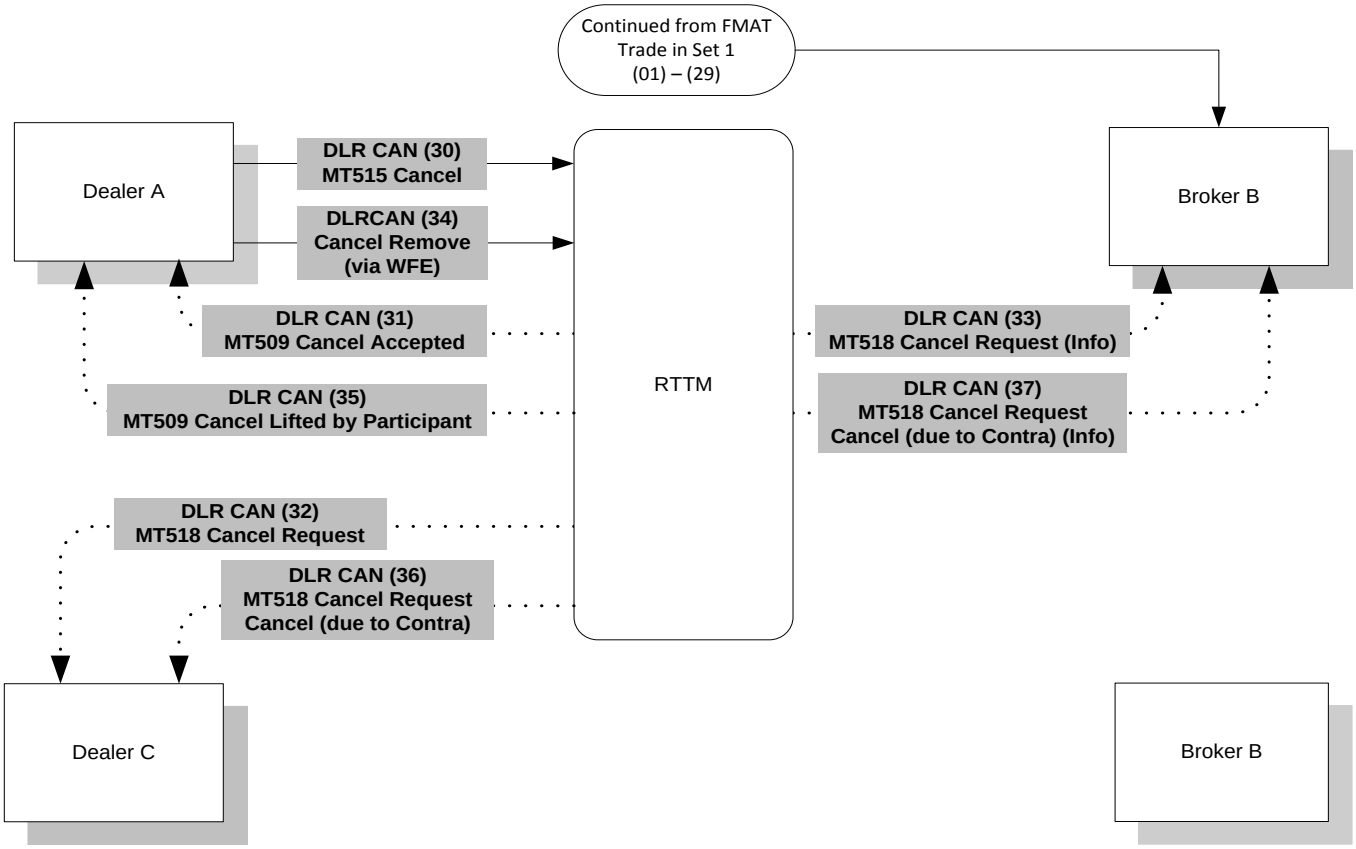
MESSAGE SAMPLE (DLR CAN 06) MT509 Cancel Processed sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM008	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306101452	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::CPRC//CAND	**Cancel Processed**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.11.4 (DLR CAN 07) MT518 Comparison Request Cancel (due to Contra)

MESSAGE SAMPLE (DLR CAN 07) MT518 Comparison Request Cancel (due to Contra) sent to Broker B (Short Side)	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM009	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306101454	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRCOAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Contra Action
:16S:CONFDET -	Block End End of Message

2.12 Set 12

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell and then Broker B and dealer C submit their trades. Dealer A submits a Cancel message for this fully matched and novated trade, but before any contra-party reacts, A removes his Cancel message ("un-cancels") via WFE.	(01) - (29) and DLR CAN (30) - (37)

2.12.1 (DLR CAN 30) MT515 Cancel

MESSAGE SAMPLE (DLR CAN 30) MT515 Dealer A Cancels Trade Post-Comparison	FIELD DESCRIPTION
PSSWRD123	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA016	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306110723	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CANC	**Cancel Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/ PARTFTBA	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET	Block End Block End
-	End of Message

2.12.2 (DLR CAN 31) MT509 Cancel Accepted

MESSAGE SAMPLE (DLR CAN 31) MT509 Cancel Accepted sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM028	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306110726	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLRA016	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::CPRC//PACK	**Cancel Accepted**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.12.3 (DLR CAN 32) MT518 Cancel Request

MESSAGE SAMPLE(DLR CAN 32) MT518 Cancel Request sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM029	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306110728	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CREQ	**Cancel Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/ PARTFTBA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.12.4 (DLR CAN 33) MT518 Cancel Request (Info)

MESSAGE SAMPLE (DLR CAN 33) MT518 Informational Cancel Request sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM030	Sender's RTTM Reference for this message
:23G:CANC/COPY	Message Function = Cancel (info only)
:98C::PREP//20010306110729	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CREQ	**Cancel Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.12.5 (DLR CAN 34) Cancel Remove via WFE

MESSAGE SAMPLE (DLR CAN 34) Dealer A Removes Cancel via WFE (at 20010306112544)	FIELD DESCRIPTION

[WFE COMMAND ONLY – NO MT515 EQUIVALENT]

2.12.6 (DLR CAN 35) MT509 Cancel Lifted by Participant

MESSAGE SAMPLE(DLR CAN 35) MT509 Cancel Lifted by Participant sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM031	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306112551	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::CPRC/GSCC/UPBP	**Cancel Lifted by Participant**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.12.7 (DLR CAN 36) MT518 Cancel Request Cancel (due to Contra)

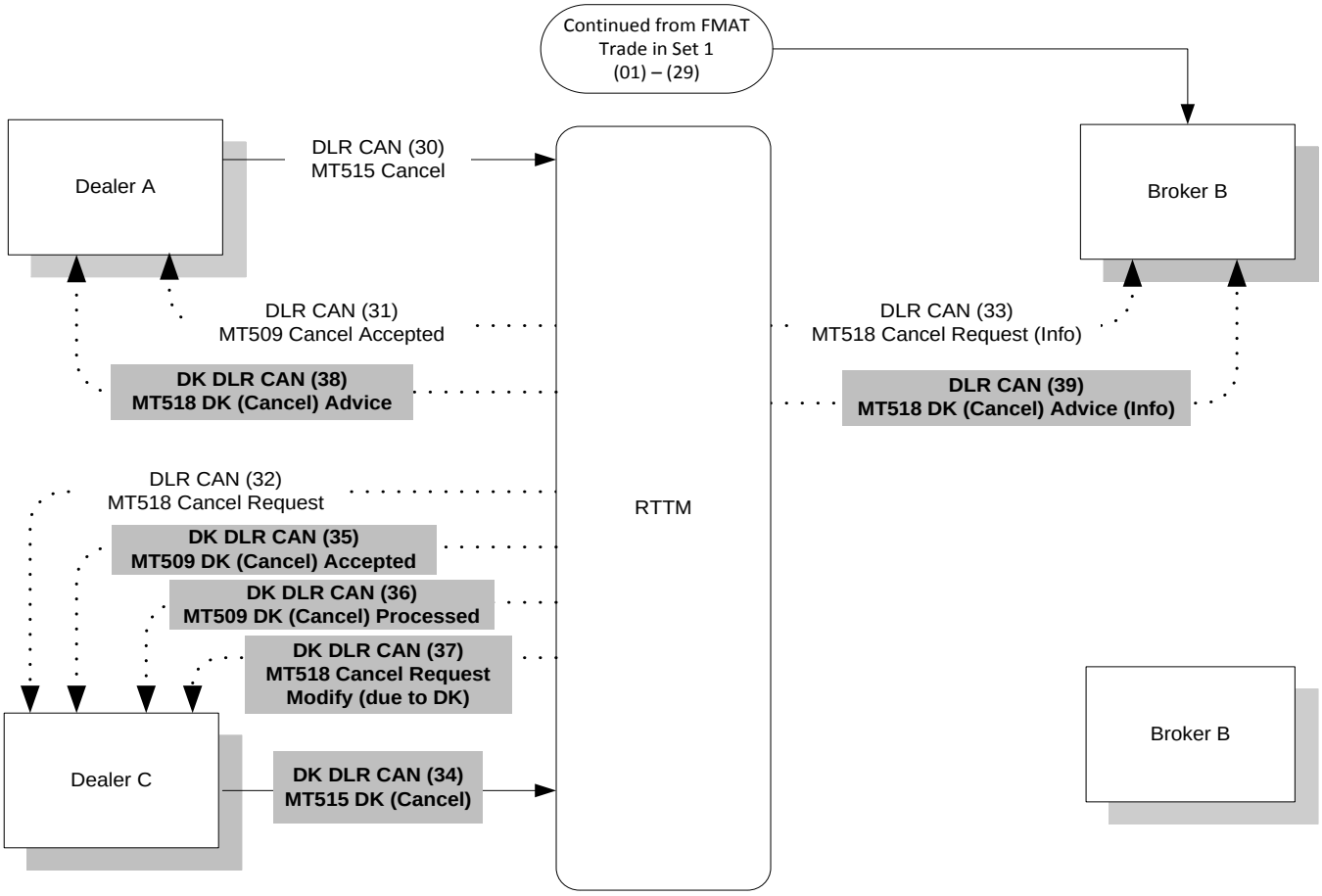
MESSAGE SAMPLE (DLR CAN 36) MT518 Cancel Request Cancel (due to Contra) sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM032	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306112552	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CCRQ	**Cancel Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/ PARTFTBA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRCOAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Contra Action
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.12.8 (DLR CAN 37) MT518 Cancel Request Cancel (due to Contra) (Info)

MESSAGE SAMPLE (DLR CAN 37) MT518 Informational Cancel Request Cancel (due to Contra) sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM033	Sender's RTTM Reference for this message
:23G:CANC/COPY	Message Function = Cancel (Info only)
:98C::PREP//20010306112554	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CCRQ	**Cancel Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRCOAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Contra Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.13 Set 13

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell and then Broker B and dealer C submit their trades. Dealer A submits a Cancel message for this fully matched and novated trade, but Dealer C DK's Dealer A's Cancel Request.	(01) - (29) and DLR CAN (30) - (33) and DK DLR CAN (34) - (39)

2.13.1 (DK DLR CAN 34) MT515 DK (Cancel)

MESSAGE SAMPLE (DK DLR CAN 34) MT515 Dealer C DK's a Cancel Request submitted against him	FIELD DESCRIPTION
PSSWRD345	Password
DLRC	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRC0332	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306112018	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/TDDK	**DK Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTFTBA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD/DKRSE100	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade DK Reason - Unknown Cancel
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.13.2 (DK DLR CAN 35) MT509 DK (Cancel) Accepted

MESSAGE SAMPLE(DK DLR CAN 33) MT509 DK (Cancel) Accepted sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM031	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306112019	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRC0332	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/PADK	**DK Accepted**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.13.4 (DK DLR CAN 36) MT509 DK (Cancel) Processed

MESSAGE SAMPLE (DK DLR CAN 36) MT509 DK (Cancel) Processed sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM032	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306112020	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC/GSCC/DPPR	**DK Processed**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.13.5 (DK DLR CAN 37) MT518 Cancel Request Modify (due to DK)

MESSAGE SAMPLE (DK DLR CAN 37) MT518 Cancel Request Modify (due to DK) sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM033	Sender's RTTM Reference for this message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306112023	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/MCRQ	**Cancel Request Modify**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTFTBA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRDKTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to DK
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.13.6 (DK DLR CAN 38) MT518 DK (Cancel) Advice

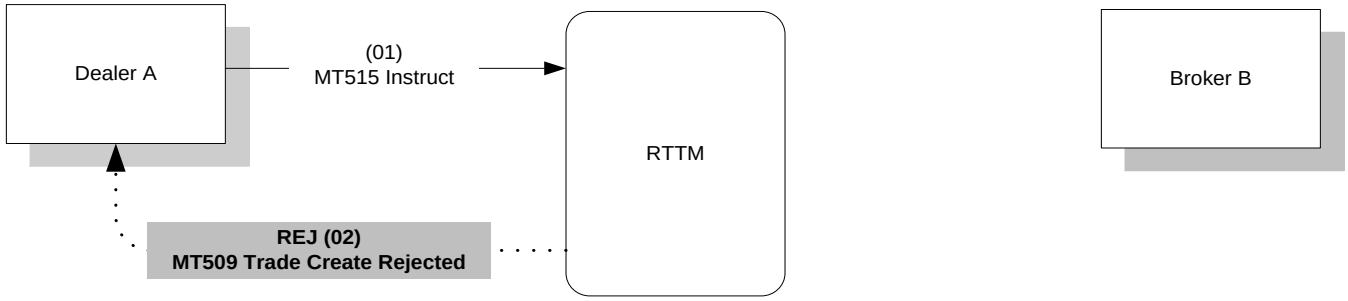
MESSAGE SAMPLE (DK DLR CAN 38) MT518 DK (Cancel) Advice sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM034	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306112024	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/NAFI	**DK Advice**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTFTBA	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/DKRSE100	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade DK Reason - Unknown Cancel
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.13.7 (DK DLR CAN 39) MT518 DK (Cancel) Advice (Info)

MESSAGE SAMPLE (DK DLR CAN 39) MT518 Informational DK (Cancel) Advice sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM035	Sender's RTTM Reference for this message
:23G:CANC/COPY	Message Function = Cancel (Info only)
:98C::PREP//20010306112025	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Optional Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/NAFI	**DK Advice**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/DKRSE100	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade DK Reason - Unknown Cancel
:16S:CONFDET :16R:SETDET	Block End Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET -	Block End Block End End of Message

2.14 Set 14

In this set, the following messages are included (shaded in gray).



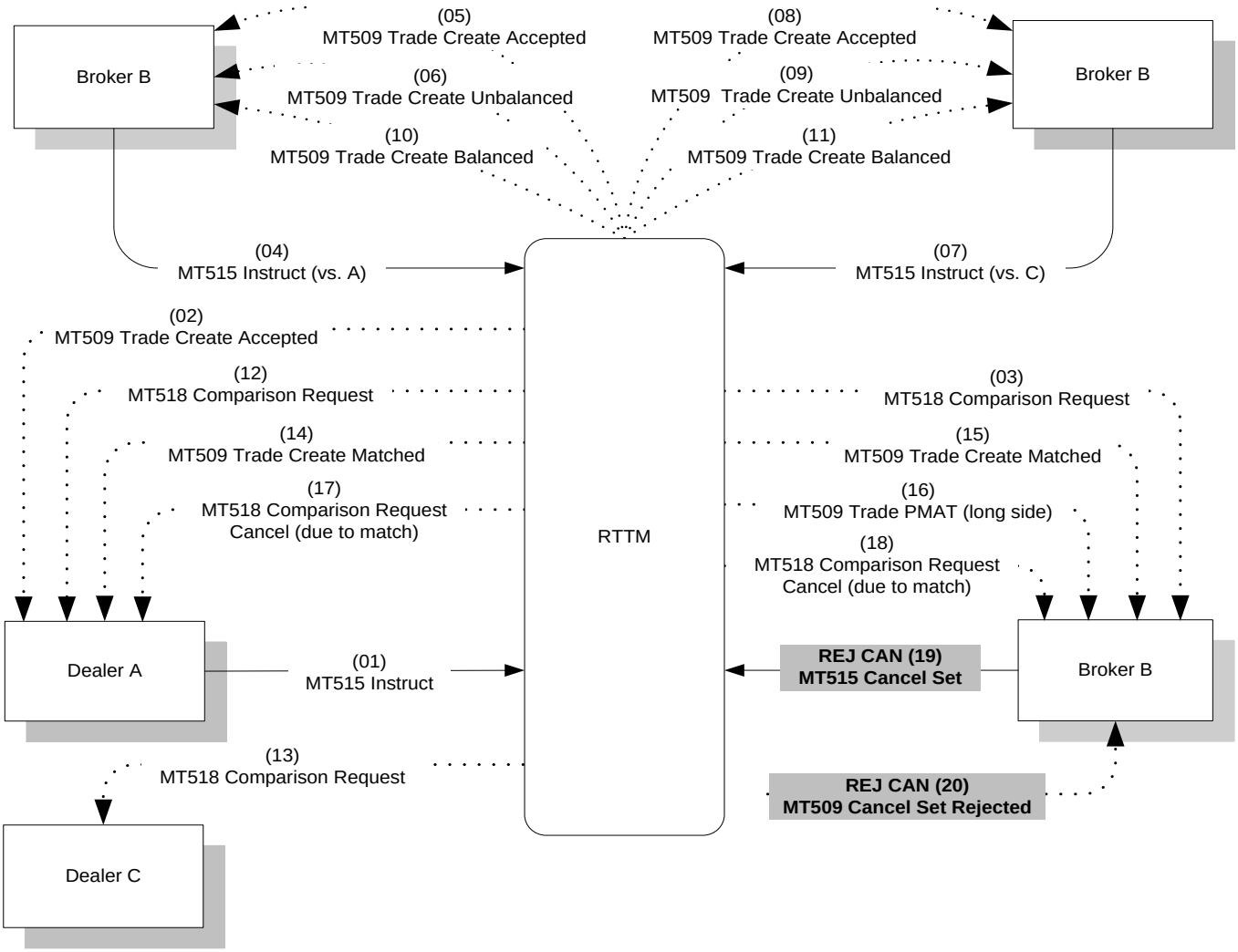
Description	Message Sequence
Dealer A submits his sell using an external reference number that is not unique (he has already used this reference number previously for a message that is currently on the system). As a result, the message is rejected by RTTM.	(01) and REJ (02)

2.14.1 (REJ 02) MT509 Trade Create Rejected

MESSAGE SAMPLE- (REJ 02) MT509 Trade Create Rejected sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM005	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306100913	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLRA015	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//REJT	**Message Rejected**
:16R:REAS	Optional Repeat Block Start
:24B::REJT/GSCC/E001	Reject Reason - External Reference Error
:16S:REAS	Repeat Block End
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.15 Set 15

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell and then Broker B submits both legs of his trade. Broker B submits a Cancel Set message in order to cancel this partially matched trade, but this message is rejected by RTTM as Broker B uses an incorrect password.	(01) - (18) and REJ CAN (19) - (20)

2.15.1 (REJ CAN 19) MT515 Cancel Set

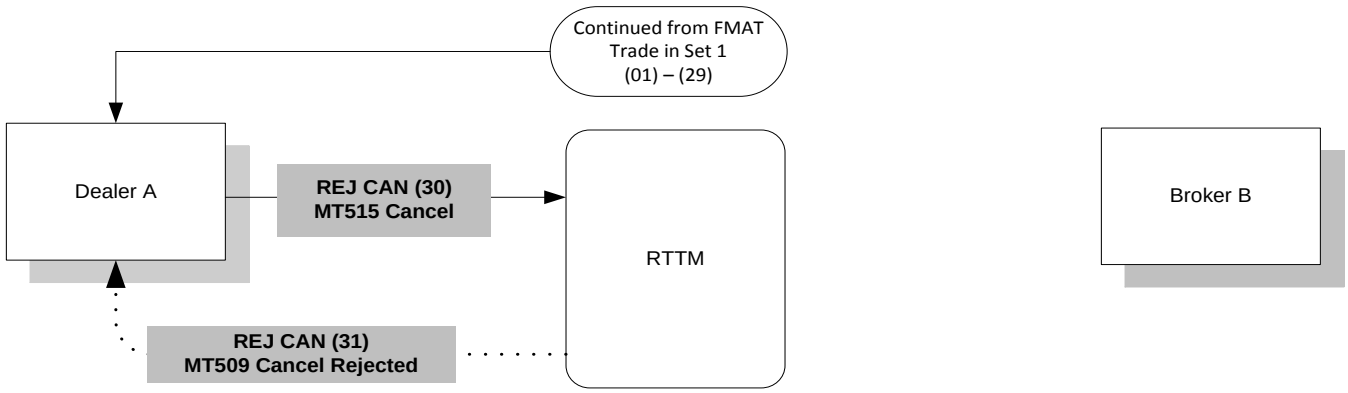
MESSAGE SAMPLE (REJ CAN 19) MT515 Broker B Cancels PMAT Trade	FIELD DESCRIPTION
BADPSSWRD	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0223	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104650	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CASE	**Cancel Set Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.15.2 (REJ CAN 20) MT509 Cancel Set Rejected

MESSAGE SAMPLE(REJ CAN 20) MT509 Cancel Set (of PMAT Trade) Rejected sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM020	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306104653	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0223	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000002 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::CPRC//REJT	**Cancel Rejected**
:16R:REAS	Optional Repeat Block Start
:24B::REJT/GSCC/E016	Reject Reason - Password Error
:70D::REAS//CSRJ	Cancel Set Rejected
:16S:REAS :16S:STAT :16S:GENL -	Repeat Block End Repeat Block End Block End End of Message

2.16 Set 16

In this set, the following messages are included (shaded in gray).



Description	Messages
Dealer A submits his sell and then Broker B and dealer C submit their trades. After the trade has been fully matched and novated, Dealer A submits a Cancel message using an incorrect password – as a result, RTTM rejects A's Cancel message.	(01) - (29) and REJ CAN (30) - (31)

2.16.1 (REJ CAN 30) MT515 Cancel

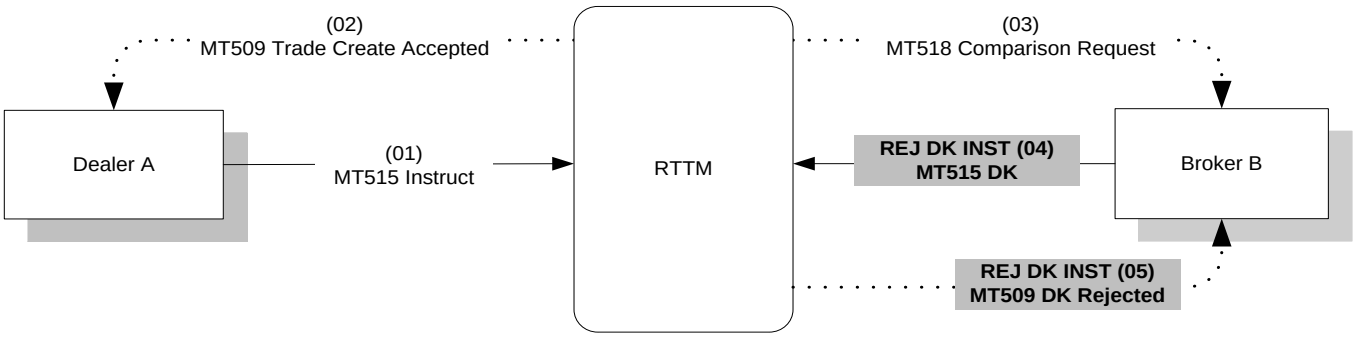
MESSAGE SAMPLE (REJ CAN 30) MT515 Dealer A Cancels Trade Post-Comparison	FIELD DESCRIPTION
BADPSSWRD	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA016	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306110723	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CANC	**Cancel Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTFTBA	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT :16S:SETDET	Block End Block End
-	End of Message

2.16.2 (REJ CAN 31) MT509 Cancel Rejected

MESSAGE SAMPLE (REJ CAN 31) MT509 Post-Comparison Cancel Rejected sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM028	Sender's RTTM Reference for this Message
:23G:CAST	Message Function - Cancel
:98C::PREP//20010306110726	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRA016	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001 or :20C::LIST//2049000001	RTTM Assigned Transaction Reference or RTTM Assigned Trade Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::CPRC//REJT	**Cancel Rejected**
:16R:REAS	Optional Repeat Block Start
:24B::REJT/GSCC/E016	Reject Reason - Password Error
:16S:REAS :16S:STAT :16S:GENL -	Repeat Block End Repeat Block End Block End End of Message

2.17 Set 17

In this set, the following messages are included (shaded in gray).



Description	Messages
Dealer A submits his sell, but Broker B DK's Dealer A's Comparison Request. Broker B's DK message is rejected by RTTM because the trade is not found (Broker B supplied an incorrect contra transaction reference).	(01) - (03) and REJ DK INST (04)- (05)

2.17.1 (REJ DK INST 04) MT515 DK

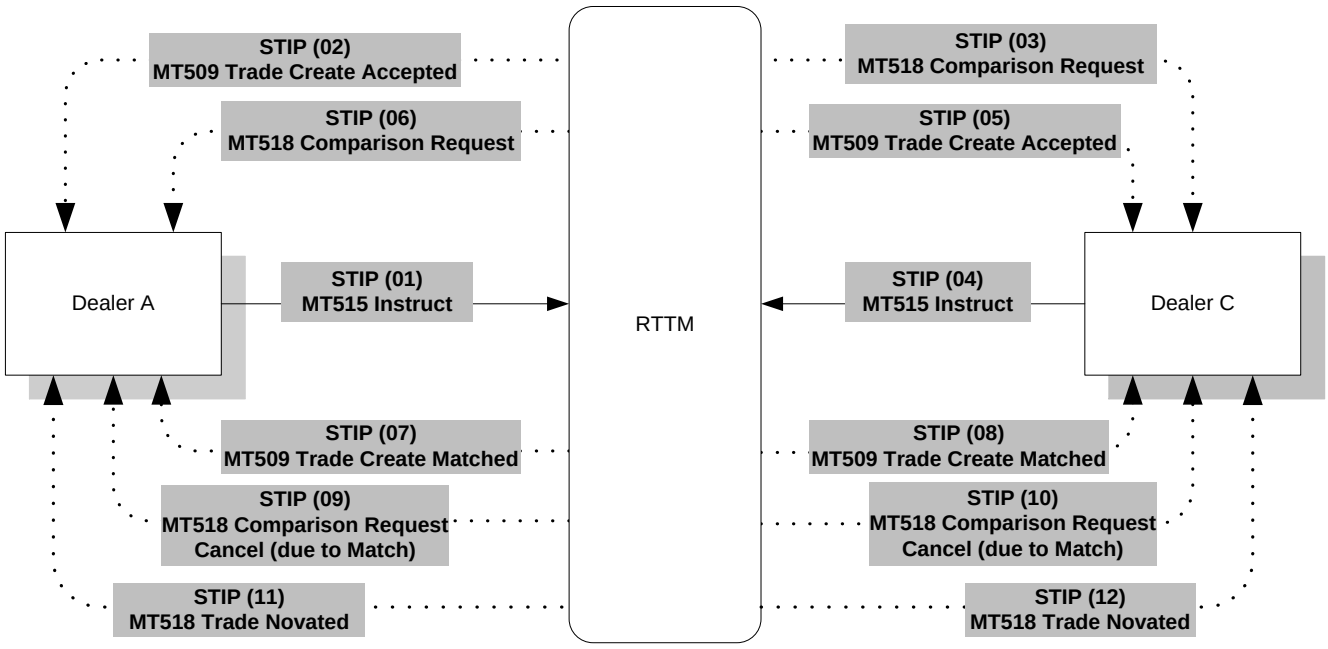
MESSAGE SAMPLE (REJ DK INST 04) MT515 Broker B DK's Dealer A's Comparison Request	FIELD DESCRIPTION
PSSWRD234	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0221	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306103614	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//NONREF	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/TDDK	**DK Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//BADREFERENCE	Contra Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD/DKRSE006	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade DK Reason - Bad Trade Date
:16S:CONFDET	Block End
-	End of Message

2.17.2 (REJ DK INST 05) MT509 DK Rejected

MESSAGE SAMPLE (REJ DK INST 05) MT509 DK Rejected sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM007	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306103616	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0221	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::PROG//7096000001	RTTM Assigned Contra Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::IPRC//REJT	**Message Rejected**
:16R:REAS	Optional Repeat Block Start
:24B::REJT/GSCC/E998	Reject Reason - Trade not found
:70D::REAS//DKRJ	DK Rejected
:16S:REAS	Repeat Block End
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.18 Set 18

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits his sell for a STIP trade, and Dealer C submits a matching trade. The trades are matched and novated.	STIP (01) – (12)

2.18.1 (STIP 01) MT515 Instruct

MESSAGE SAMPLE (STIP 01) MT515 Dealer A Submits Sell to RTTM (Trade Create)	FIELD DESCRIPTION
PSSWRD123	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA015	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100526	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVSTIP	Trade Instruction Processing Narrative Trade Service Type – STIP Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.18.2 (STIP 02) MT509 Trade Create Accepted

MSSAGE SAMPLE (STIP 02) MT509 Trade Create Accepted sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM005	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306100913	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRA015	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.18.3 (STIP 03) MT518 Comparison Request

MESSAGE SAMPLE (STIP 03) MT518 Comparison Request for Matching Buy sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM006	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100952	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVSTIP	Trade Instruction Processing Narrative Trade Service Type – STIP Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.18.4 (STIP 04) MT515 Instruct

MESSAGE SAMPLE (STIP 04) MT515 Dealer C Submits Buy to RTTM (Trade Create)	FIELD DESCRIPTION
PSSWRD123	Password
DLRC	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRC0331	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100526	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVSTIP	Trade Instruction Processing Narrative Trade Service Type – STIP Trade for Trade
:16S:CONFDET	Block End
-	End of Message

2.18.5 (STIP 05) MT509 Trade Create Accepted

MESSAGE SAMPLE (STIP 05) MT509 Trade Create Accepted sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM007	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306100913	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRC0331	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000003	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.18.6 (STIP 06) MT518 Comparison Request

MESSAGE SAMPLE (STIP 06) MT518 Comparison Request for Matching Sell sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM008	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100952	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000003	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVSTIP	Trade Instruction Processing Narrative Trade Service Type – STIP Trade for Trade
:16S:CONFDET -	Block End End of Message

2.18.7 (STIP 07) MT509 Trade Matched

MESSAGE SAMPLE (STIP 07) MT509 Transaction Matched sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM009	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104136	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::COMM//2049000001	RTTM Assigned Trade (Match) Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.18.8 (STIP 08) MT509 Trade Matched

MESSAGE SAMPLE (STIP 08) MT509 Transaction Matched sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM010	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104136	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000003	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::COMM//20490000002	RTTM Assigned Trade (Match) Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.18.9 (STIP 09) MT518 Comparison Request Cancel (due to Match)

MESSAGE SAMPLE (STIP 09) MT518 Comparison Request Cancel (due to Match) sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM011	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104142	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000003	Buyer (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative (Contra) Trade Reference
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVSTIP/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type – STIP Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.18.10 (STIP 10) MT518 Comparison Request Cancel (due to Match)

MESSAGE SAMPLE (STIP 10) MT518 Comparison Request Cancel (due to Match) sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM012	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104755	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000002	Participant Declaration Details Narrative (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVSTIP/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type – STIP Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

2.18.11 (STIP 11) MT518 Trade Novated

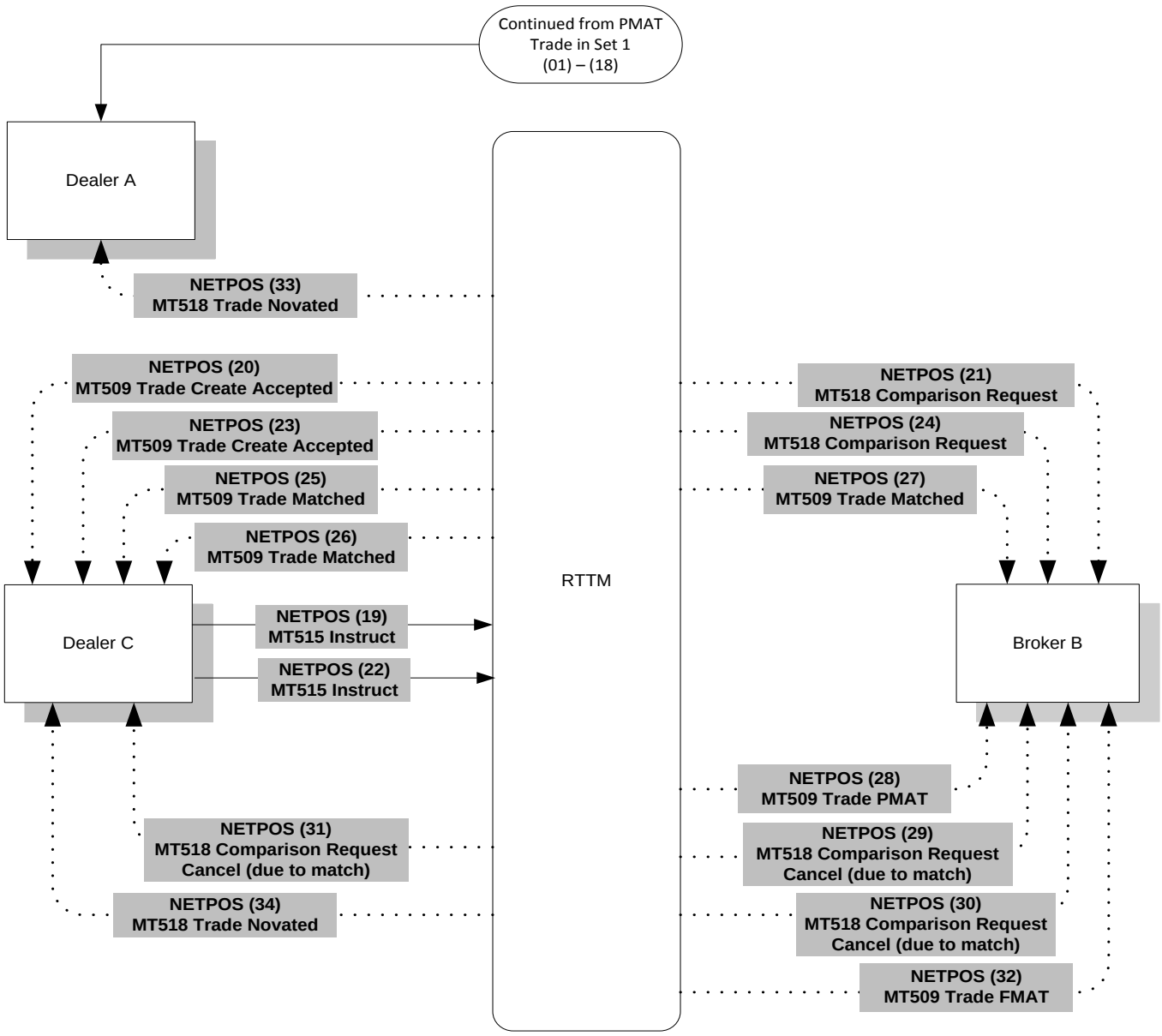
MESSAGE SAMPLE (STIP 11) MT518 Novation for Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM013	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104743	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	List Reference Number (trade id)
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/NOVT	**Novation Advice**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTFSTI	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVSTIP	Trade Instruction Processing Narrative Trade Service Type – STIP Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET -	Block End End of Message

2.18.12 (STIP 12) MT518 Trade Novated

MESSAGE SAMPLE (STIP 12) MT518 Novation for Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM014	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104743	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000002	List Reference Number (trade id)
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/NOVT	**Novation Advice**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTFSTI	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVSTIP	Trade Instruction Processing Narrative Trade Service Type – STIP Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET -	Block End End of Message

2.19 Set 19

In this set, the following messages are included (shaded in gray).



Description	Messages
Dealer A and Broker B submit trades of the same terms and par value and they match, resulting in a PMAT broker trade. Dealer C then submits multiple trades that are matched against the broker trade via Split/Splice, resulting in a FMAT broker trade.	(01) – (18) and NETPOS (19) – (34)

2.19.1 (NETPOS 19) MT515 Instruct

MESSAGE SAMPLE (NETPOS 19) MT515 Dealer C Submits Buy Trade Instruct for 3MM	FIELD DESCRIPTION
PSSWRD123	Password
DLRC	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRC0331	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100526	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/3000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trades
:16S:CONFDET	Block End
-	End of Message

2.19.2 (NETPOS 20) MT509 Trade Create Accepted

MESSAGE SAMPLE (NETPOS 20) MT509 Trade Create Accepted sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM020	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306100913	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRC0331	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000003	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.19.3 (NETPOS 21) MT518 Comparison Request

MESSAGE SAMPLE (NETPOS 21) MT518 Comparison Request for Matching Sell sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BRKB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100952	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000003	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/3000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET -	Block End End of Message

2.19.4 (NETPOS 22) MT515 Instruct

MESSAGE SAMPLE (NETPOS 22) MT515 Dealer C Submits Buy Trade Instruct for 2MM	FIELD DESCRIPTION
PSSWRD123	Password
DLRC	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRC0332	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100526	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC002	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/2000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trades
:16S:CONFDET	Block End
-	End of Message

2.19.5 (NETPOS 23) MT509 Trade Create Accepted

MESSAGE SAMPLE (NETPOS 23) MT509 Trade Create Accepted	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM022	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306100913	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC002	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRC0332	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000004	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.19.6 (NETPOS 24) MT518 Comparison Request

MESSAGE SAMPLE (NETPOS 24) MT518 Comparison Request for Matching Sell sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BRKB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM023	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306100952	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010306095810	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY :16R:CONFPRTY	Repeat Block End Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000004	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/3000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET -	Block End End of Message

2.19.7 (NETPOS 25) MT509 Trade Matched

MESSAGE SAMPLE (NETPOS 25) MT509 Transaction Matched sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM024	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104136	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000003	RTTM Assigned Transaction Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:20C::BASK//BMID002	Broker Match Identifier
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.19.8 (NETPOS 26) MT509 Trade Matched

MESSAGE SAMPLE (NETPOS 26) MT509 Transaction Matched sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM025	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010306104136	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC002	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000004	RTTM Assigned Transaction Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:20C::BASK//BMID002	Broker Match Identifier
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

2.19.9 (NETPOS 27) MT509 Trade Matched

MESSAGE SAMPLE (NETPOS 27) MT509 Transaction Matched sent to Broker B	FIELD DESCRIPTION

Same as message (23)

2.19.10 (NETPOS 28) MT509 Trade PMAT

MESSAGE SAMPLE (NETPOS 28) MT509 Transaction Matched sent to Broker B PMAT (Short Side)	FIELD DESCRIPTION

Same as message (24)

2.19.11 (NETPOS 29) MT518 Comparison Request Cancel (due to match)

MESSAGE SAMPLE (NETPOS 29) MT518 Comparison Request Cancel (due to Match) sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BRKB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM028	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104755	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000003	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/3000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET -	Block End End of Message

2.19.12 (NETPOS 30) MT518 Comparison Request Cancel (due to match)

MESSAGE SAMPLE (NETPOS 30) MT518 Comparison Request Cancel (due to Match) sent to Broker B	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
BRKB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM029	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20010306104755	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK :16S:GENL :16R:CONFDET	Repeat Block End Block End Mandatory Block Start
:98C::TRAD//20010306095714	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,119140625	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000004	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/2000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET -	Block End End of Message

2.19.13 (NETPOS 31) MT518 Comparison Request Cancel (due to match)

MESSAGE SAMPLE (NETPOS 31) MT518 Comparison Request Cancel (due to Match) sent to Dealer C	FIELD DESCRIPTION

Same as message (26)

2.19.14 (NETPOS 32) MT509 Trade FMAT

MESSAGE SAMPLE (NETPOS 32) MT509 Trade Fully Matched sent to Broker B	FIELD DESCRIPTION

Same as message (27)

2.19.15 (NETPOS 33) MT518 Trade Novated

MESSAGE SAMPLE (NETPOS 33) MT518 Novation for Dealer A	FIELD DESCRIPTION

Same as message (28)

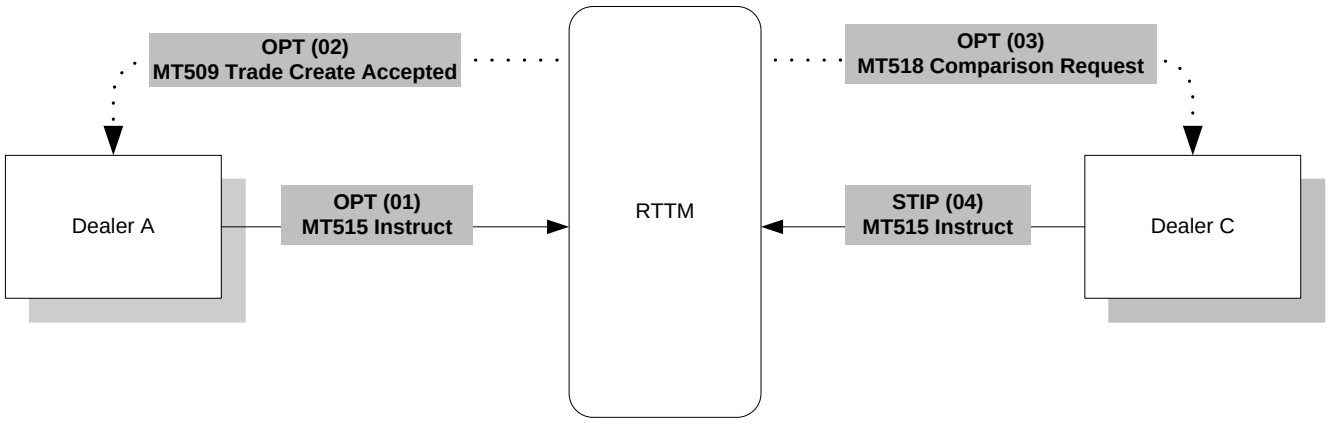
2.19.16 (NETPOS 34) MT518 Trade Novated

MESSAGE SAMPLE (NETPOS 33) MT518 Novation for Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM021	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010306104743	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::LIST//2049000002	List Reference Number (trade id)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BMID002	Broker Match Identifier
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20010307	Settlement Date
:90A::DEAL//PRCT/99,125	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/NOVT	**Novation Advice**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTFTBA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Security Identifier – CUSIP
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

Note: As this trade was created as a result of splice matching (e.g. multiple dealer trades combined to form a trade), it does not have a corresponding member-Xref. Therefore, tag 20C::MAST is not present.

2.20 Set 20

In this set, the following messages are included (shaded in gray).



Description	Message Sequence
Dealer A submits a Trade Create to RTTM for a sell of a put option to dealer C. RTTM sends a Trade Create Accepted to Dealer A and a Comparison Request to Dealer C.	OPT (01) - (03)

2.20.1 (OPT 01) MT515 Instruct

MESSAGE SAMPLE (OPT 01) MT515 Dealer A Submits Option Trade to RTTM	FIELD DESCRIPTION
PSSWRD123	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA083	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010321154708	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA056	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20010321154623	Trade Date & Time
:98A::SETT//20010701	Settlement Date
:90A::DEAL//PRCT/96,75	Deal Price – Percentage
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/10000000,	Quantity as Face Amount (Par)
:35B:/US/02R060670	CUSIP
:16R:FIA	Block Start
:12B::OPTI//PUTO	Option Type - Put
:98A::EXPI//20010606	Expiry Date
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVOPTN	Trade Instruction Processing Narrative Trade Service Type - Option
:16S:CONFDET	Block End
-	End of Message

2.20.2 (OPT 02) MT509 Trade Create Accepted

MESSAGE SAMPLE (OPT 02) MT509 Option Trade Create Accepted sent to Dealer A	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFRTTM092	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//20010321154722	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA056	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::RELA//SENREFDLRA083	Related Reference Number (sender's reference)
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7107002238	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT :16S:GENL -	Repeat Block End Block End End of Message

2.20.3 (OPT 03) MT518 Comparison Request

MESSAGE SAMPLE (OPT 03) MT518 Comparison Request for Matching Option Buy sent to Dealer C	FIELD DESCRIPTION
	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//SENREFRTTM093	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20010321154723	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL :16R:CONFDET	Block End Mandatory Block Start
:98C::TRAD//20010321154623	Trade Date & Time
:98A::SETT//20010701	Settlement Date
:90A::DEAL//PRCT/96,75	Deal Price – Percentage
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7107002238	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/10000000,	Quantity as Face Amount (Par)
:35B:/US/02R060670	Security Identifier – CUSIP
:16R:FIA	Block Start
:12B::OPTI//PUTO	Option Type - Put
:98A::EXPI//20010606	Expiry Date
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVOPTN	Trade Instruction Processing Narrative Trade Service Type - Option
:16S:CONFDET	Block End

3 Specified Pool Trade (SPT) Dealer Message Samples

This section contains samples for Specified Pool Trades between Dealers. The examples are based on the following:

On March 6, 2011, Dealer Participant C (account "DLRC") buys $5,000,000 of Pool AW9961 (TBA CUSIP 01F050650, issuer F, Pool CUSIP 3138Y0B71) from Dealer Participant A (account "DLRA"). The trade is executed at a price of 100, to settle trade for trade (TFTD) for next day (March 7) settlement. The factor for this 'fictitious' trade is 1.0.

The reference numbers used by the various parties to this trade, as well as those assigned by RTTM, are summarized in the grid below:

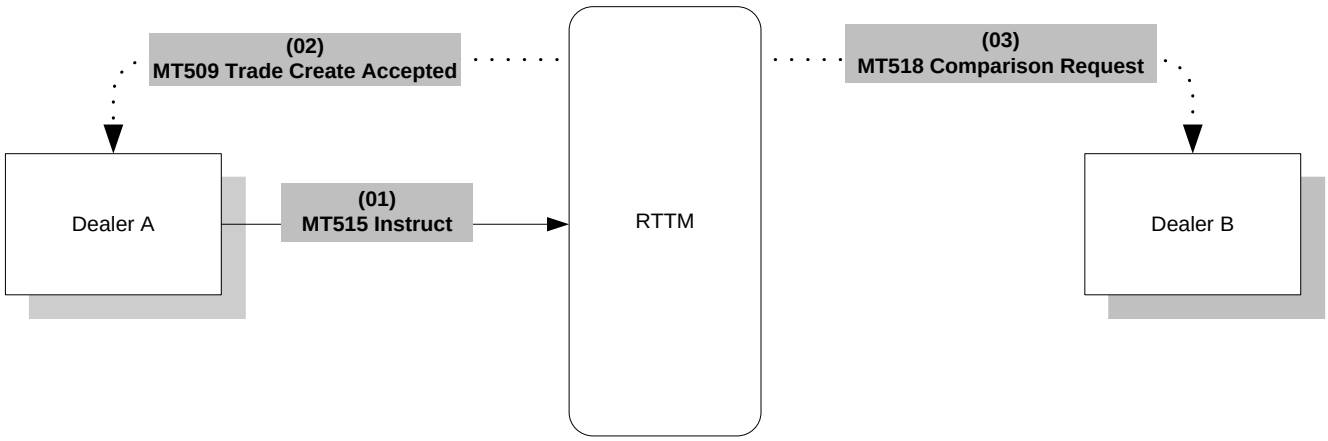
Reference Numbers	Dealer Participant A (account "DLRA")	Dealer Participant C (account "DLRC")
Sender's Reference	SENREFDLRA015	SENREFDLRC0331
X-ref	XREFDLRA001	XREFDLRC001
RTTM Submission ID	N/A	N/A
RTTM Transaction ID	7096000001	7096000003
RTTM Trade ID	2049000001	2049000002

Based on the above trade details, the scenarios below have been constructed. Each of these scenarios is illustrated by a series of message samples, which represent a "flow" of events. The grid below describes each of these scenarios and indicates which sequence of message samples corresponds to a given scenario:

#	Scenario	Message Sequence
1	Dealer A submits sell to RTTM, identifying the pool using TBA CUSIP and Pool Number.	(01) – (03)
2	Dealer A submits sell to RTTM with incorrect final money; the pool is identified using TBA CUSIP and Pool Number.	DEFVAL (01) – (04)
3	Dealer A's trade is repriced due to factor update (pre-comparison) – the factor is .85	(01)– (03) and REP (04)
4	Dealer A's trade is repriced due to factor update (pre-comparison) - factor is zero; Dealer A's trade instruct is deleted due to fully paid-down security and Dealer C's comparison request is cancelled due to system action.	(01)– (03) and MKDL (04) – (06)
5	Dealer A submits sell to RTTM using issuer and pool number; Dealer C submits using pool CUSIP only; they compare and get novated – noting that all MT518 messages relating to the SPT reflects TBA CUSIP and pool number, regardless of how the pool was identified in the MT515.	POOLID (01) - (12)
6	Dealer A's trade is repriced due to factor update (post-comparison) – factor is zero; trade is deleted due to fully paid-down security.	MKDL(13) – (16)

3.1 Set 1

In this set, the following messages are included (shaded in gray).



Scenario	Message Sequence
Dealer A submits sell to RTTM, identifying the pool using TBA CUSIP and Pool Number.	(01) – (03)

3.1.1 (01) MT515 Instruct

MT515 Dealer A Submits Sell to RTTM	
Field/Tag	**Field Description**
<password>	Password (not shown)
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA015	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20110306100526	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

3.1.2 (02) M509 Trade Create Accepted

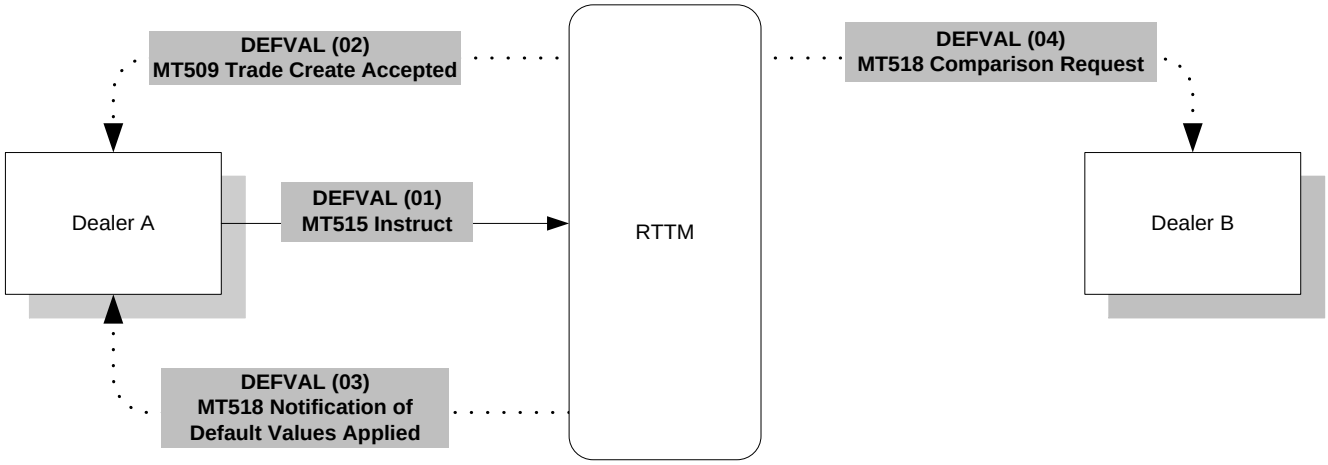
MT509 Trade Create Accepted sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLRA015	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/ Validated**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

3.1.3 (03) MT518 Comparison Request

MT518 Comparison Request for Matching Buy sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/123456	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

3.2 Set 2

In this set, the following messages are included (shaded in gray).



Scenario	Messages
Dealer A submits sell to RTTM with incorrect final money; the pool is identified using TBA CUSIP and Pool Number.	DEFVAL (01) – (04)

3.2.1 (DEFVAL 01) MT515 Instruct

MT515 Dealer A Submits Sell to RTTM, where the final money is incorrect.	
Field/Tag	**Field Description**

This message is the same as (01), with the following changes:

- The Final Money value specified by the member is incorrect ==> :19A::SETT//USD5000000,

3.2.2 (DEFVAL 02) MT509 Trade Create Accepted

MT509 Trade Create Accepted sent to Dealer A	
Field/Tag	**Field Description**

This message is the same as (02)

3.2.3 (DEFVAL 03) MT518 Default Values Applied

MT518 Default Values Applied Record Sent to Dealer A with corrected final money.	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/DFVA	**Default Values Applied Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to RTTM Action
:16S:CONFDET	Block End
-	End of Message

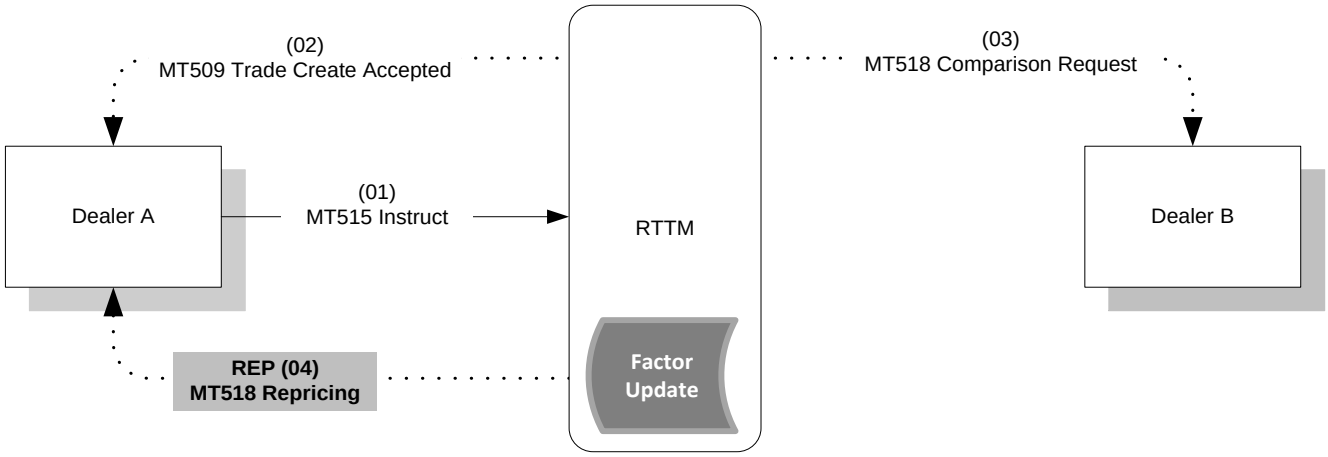
3.2.4 (DEFVAL 04) MT518 Comparison Request

MT518 Comparison Request for Matching Buy sent to Dealer C with correct final money	
Field/Tag	**Field Description**

This message is the same as (03)

3.3 Set 3

In this set, the following messages are included (shaded in gray).



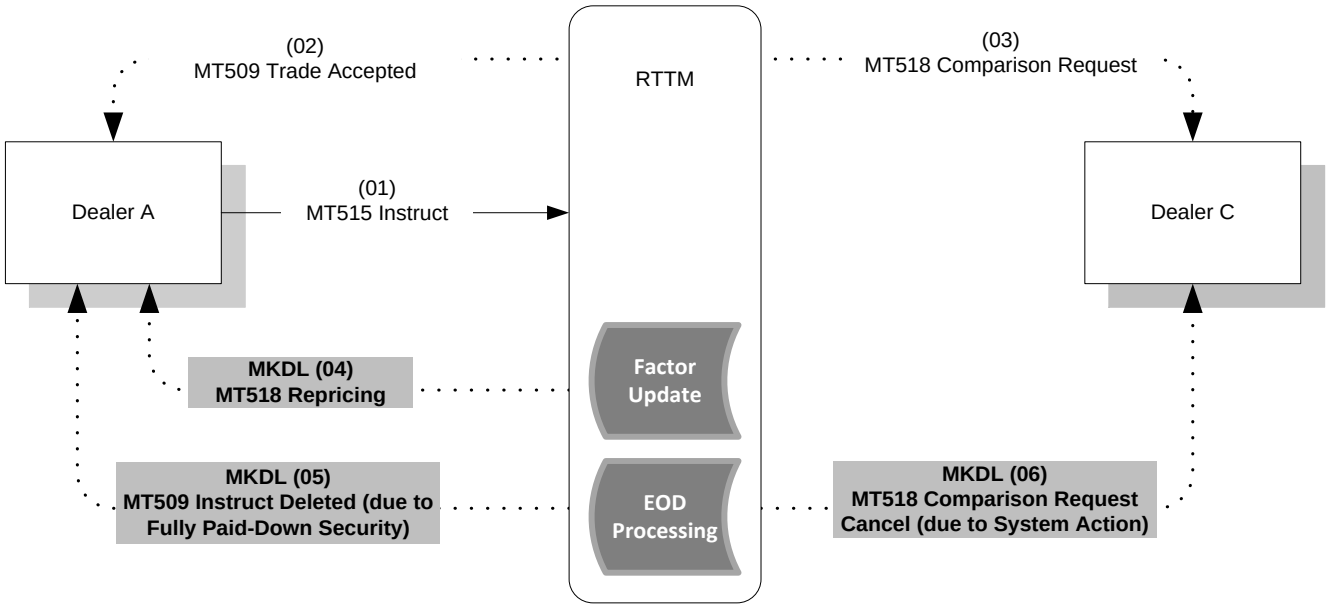
Scenario	Message Sequence
Dealer A's trade is repriced due to factor update (pre-comparison) – the factor is .85	(02)– (03) and REP (04)

3.3.1 (REP 04) MT518 Repricing

MT518 Repricing Record Sent to Dealer A (for Unmatched Trade) - Factor Update of .85	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD4253541,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to RTTM Action
:16S:CONFDET	Block End
-	End of Message

3.4 Set 4

In this set, the following messages are included (shaded in gray).



Scenario	Message Sequence
Dealer A's trade is repriced due to factor update (pre-comparison) - factor is zero; Dealer A's trade instruct is deleted due to fully paid-down security and Dealer C's comparison request is cancelled due to system action.	(02)– (03) and MKDL (04) – (06)

3.4.1 (MKDL 04) MT518 Repricing

MT518 Repricing Record Sent to Dealer A (for Unmatched Trade) - Zero Factor	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD0,	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to RTTM Action
:16S:CONFDET	Block End
-	End of Message

3.4.2 (MKDL 05) MT509 Trade Instruct Marked for Deletion

MT509 Trade Instruct Marked for Deletion (due to Fully Paid-Down Security)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/DEPS	**Pool Instruct Marked for Deletion due to Fully Paid-Down Security**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

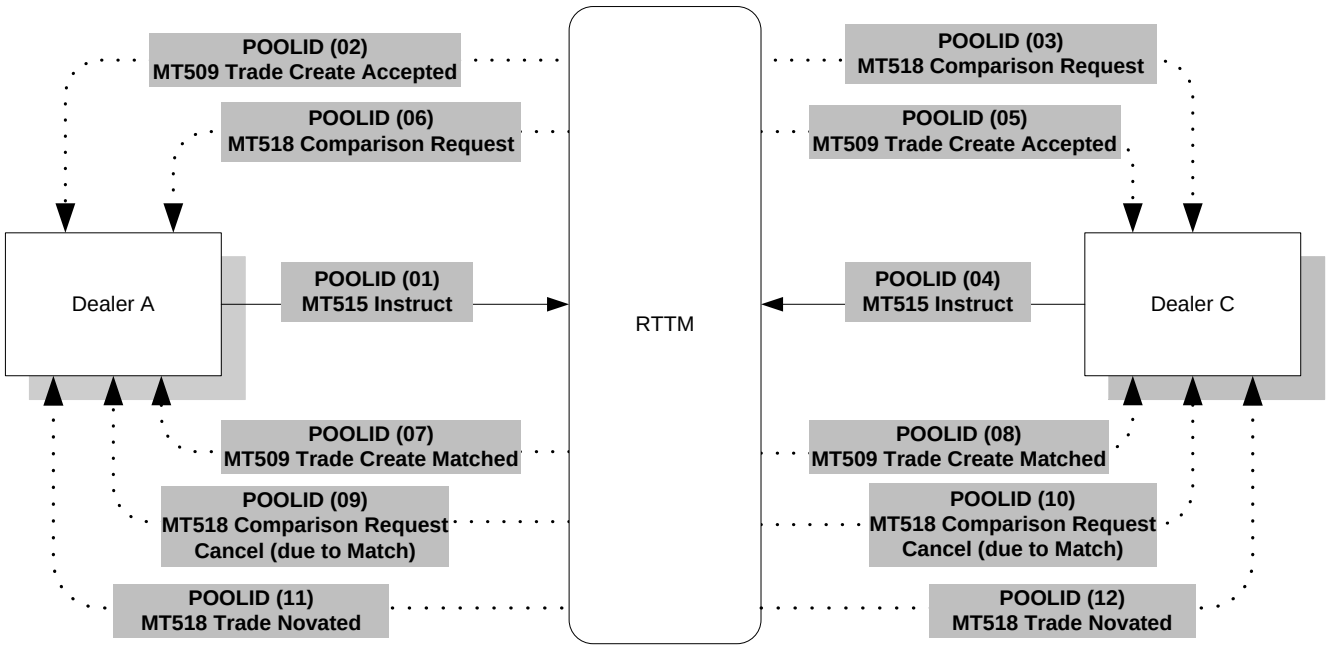
NOTE: This message will be sent end-of-day of Contractual Settlement Date (“CSD”) and is not a real- time message.

3.4.3 (MKDL 06) MT518 Comparison Request Cancel (due to System)

MT518 Comparison Request Cancel (Due to System) sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD0,	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	Security Identifier – CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW996	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to System Action
:16S:CONFDET	Block End
-	End of Message

3.5 Set 5

In this set, the following messages are included (shaded in gray).



Scenario	Message Sequence
Dealer A submits sell to RTTM using issuer and pool number; Dealer C submits using pool CUSIP only; they compare and get novated – noting that all MT518 messages relating to the SPT reflects TBA CUSIP and pool number, regardless of how the pool was identified in the MT515.	POOLID (01) - (12)

3.5.1 POOLID (01) MT515 Instruct

MT515 Instruct Dealer A Submits Sell to RTTM (Issuer and Pool Number)	
Field/Tag	**Field Description**
<password>	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA015	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20110306100526	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/NONCUSIP	NO TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961/ISSR/F	Pool Number and Issuer
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

3.5.2 POOLID (02) MT509 Trade Create Accepted

MT509 Trade Create Accepted sent to Dealer A	
Field/Tag	**Field Description**

This message is the same as (02)

3.5.3 POOLID (03) MT518 Comparison Request

MT518 Comparison Request for Matching Buy sent to Dealer C	
Field/Tag	**Field Description**

This message is the same as (03)

3.5.4 POOLID (04) MT515 Instruct

MT515 Instruct Dealer C Submits Buy to RTTM (Pool CUSIP Only)	
Field/Tag	**Field Description**
<password>	Password
DLRC	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRC0331	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20110306400126	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
35B:/US/NONCUSIP	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/CUSP/AW9961	Pool Number CUSIP
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

3.5.5 POOLID (05) MT509 Trade Create Accepted

MT509 Trade Create Accepted sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLRC0331	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000003	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/ Validated**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

3.5.6 POOLID (06) MT518 Comparison Request

MT518 Comparison Request for Matching Sell sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000003	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/01F050650	**TBA CUSIP**
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	**Pool Number**
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

Note: TBA CUSIP and Pool Number are populated.

3.5.7 POOLID (07) MT509 Trade Matched

MT509 Trade Matched sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::COMM//2049000001	RTTM Assigned Trade (Match) Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

3.5.8 POOLID (08) MT509 Trade Matched

MT509 Trade Matched sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::LIST//7096000003	RTTM Assigned Transaction Reference
:16S:LINK :16R:LINK	Repeat Block End Repeat Block Start
:20C::COMM//2049000002	RTTM Assigned Trade (Match) Reference
:16S:LINK :16R:STAT	Repeat Block End Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

3.5.9 POOLID (09) MT518 Comparison Request Cancel (due to Match)

MT518 Comparison Request Cancel (Due to System) sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000003	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	Security Identifier – CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
-	End of Message

3.5.10 POOLID (10) MT518 Comparison Request Cancel (due to Match)

MT518 Comparison Request Cancel (Due to System) sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000002	Participant Declaration Details Narrative (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	Security Identifier – CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
-	End of Message

3.5.11 POOLID (11) MT518 Trade Novated

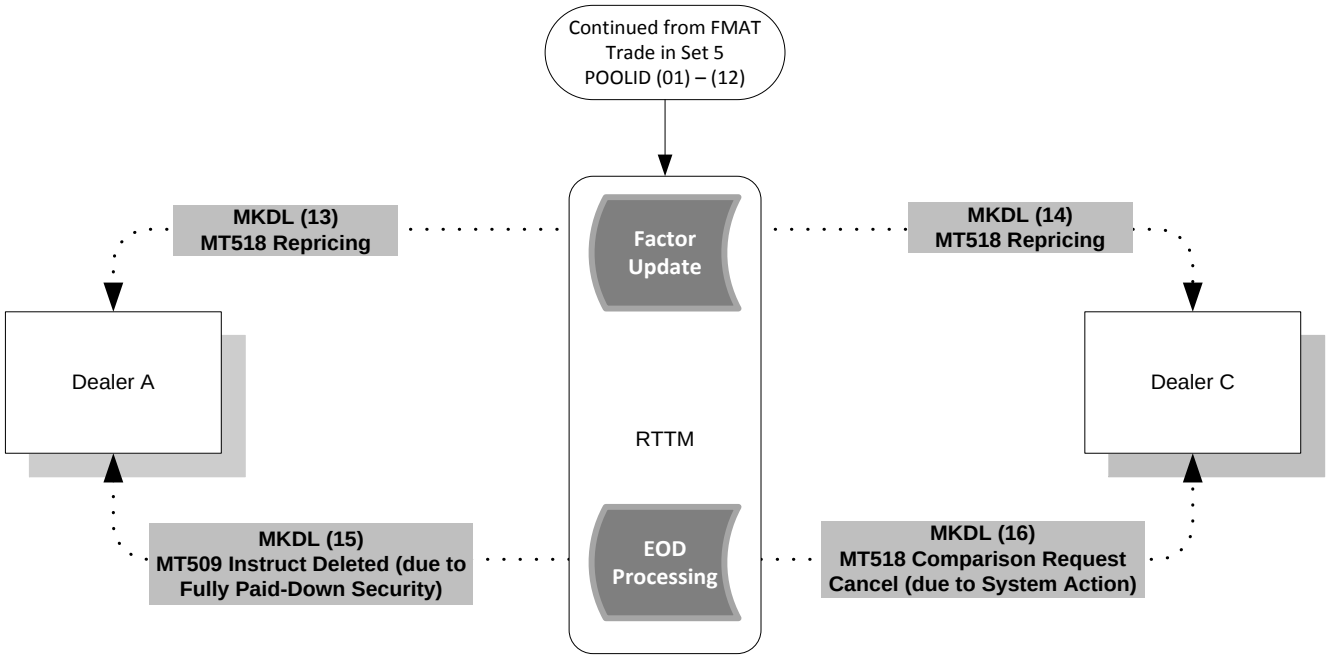
MT518 Trade Novated sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST/2049000001	List Reference Number (trade id)
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/NOVT	**Novation Advice**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTFSPT	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	Security Identifier – CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

3.5.12 POOLID (12) MT518 Trade Novated

MT518 Trade Novated sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST/2049000002	List Reference Number (trade id)
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20010306095844	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/NOVT	**Novation Advice**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTFSPT	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	Security Identifier – CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

3.6 Set 6

In this set, the following messages are included (shaded in gray).



Scenario	Message Sequence
Dealer A's trade is repriced due to factor update (post-comparison) – factor is zero; trade is deleted due to fully paid-down security.	MKDL(13) – (16)

3.6.1 (MKDL 13) MT518 Repricing

MT518 Repricing (Zero Factor) Record Sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade (Match) Reference
:16S:LINK	Repeat Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD0,	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTFSPT	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to RTTM Action
:16S:CONFDET	Block End
-	End of Message

3.6.2 (MKDL 14) MT518 Repricing

MT518 Repricing (Zero Factor) Record Sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000002	RTTM Assigned Trade (Match) Reference
:16S:LINK	Repeat Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD0,	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buyer
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTFSPT	Party = Seller
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Original Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to RTTM Action
:16S:CONFDET	Block End
-	End of Message

3.6.3 (MKDL 15) MT509 Trade Instruct Marked for Deletion

MT509 Trade Instruct Marked for Deletion (due to Fully Paid-Down Security) sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLRA015	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/DEPS	**Pool Instruct Marked for Deletion due to Fully Down Security**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

NOTE: This message will be sent end-of-day of Contractual Settlement Date ("CSD") and is not a real- time message.

3.6.4 (MKDL 16) MT509 Trade Instruct Marked for Deletion

MT509 Trade Instruct Marked for Deletion (due to Fully Paid-Down Security) sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRC001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLR33115	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000002	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/DEPS	**Pool Instruct Marked for Deletion due to Fully Down Security**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

NOTE: This message will be sent end-of-day of Contractual Settlement Date ("CSD") and is not a real- time message.

4 Specified Pool Trade (SPT) Broker-to-Dealer Message Samples

This section contains samples for Specified Pool Trades between Broker and Dealers. The examples are based on the following:

On March 6, 2011, Broker Participant B (account "BRKB") buys $5,000,000 of Pool AW9961 (TBA CUSIP 01F050650, issuer F, Pool CUSIP 3138Y0B71) from Dealer Participant A (account "DLRA") and sells the same $5,000,000 to Dealer Participant C (account "DLRC"). Both trades are executed at a price of 100 and are to settle trade-for-trade (TFTD) for next day (March 7) settlement using Exact Match. Broker Participant B charges a commission rate of 3/512 of a percent to Dealer Participant A and no commission to Dealer Participant C. The factor for this 'fictitious' trade is 1.0.

The reference numbers used by the various parties to this trade, as well as those assigned by RTTM, are summarized in the grid below.

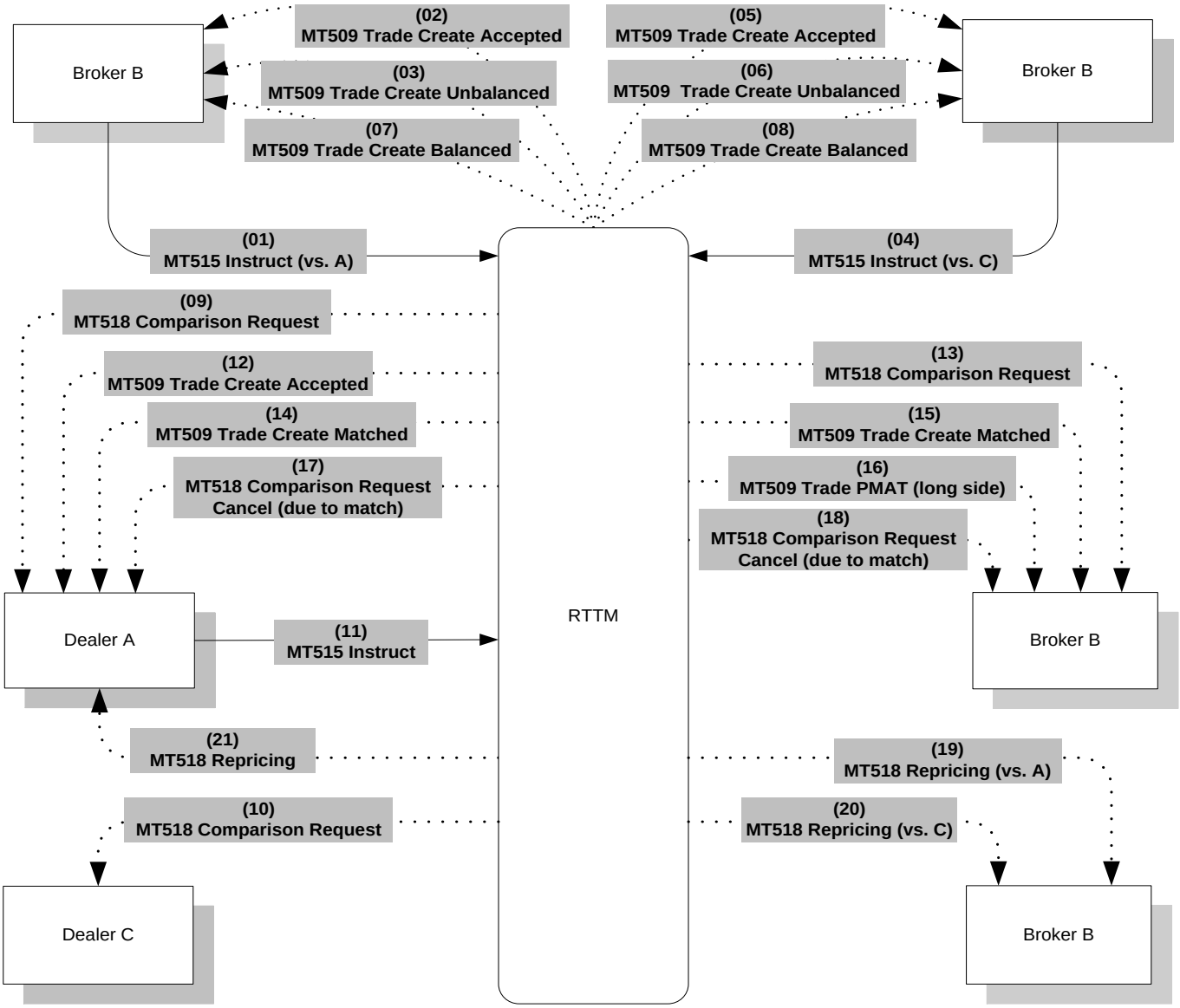
Reference Numbers	Dealer Participant A (account "DLRA")	Broker Participant B (account "BRKB")	Dealer Participant C (account "DLRC")
Sender's Reference	SENREFDLRA015	SENREFBKRB0221 (buy) SENREFBKRB0222 (sell)	SENREFDLRC0331
X-REF	XREFDLRA001	XREFBKRB021B (buy) XREFBKRB021S (sell)	XREFDLRC001
Broker Reference	N/A	BREF021	N/A
Broker Match Identifier	BMID001	N/A	BMID002
RTTM Submission ID	N/A	000001-1306 (buy) 000002-1306 (sell)	N/A
RTTM Transaction ID	7096000001	7096000002	7096000003
RTTM Trade ID	2049000001		2049000002

Based on the above trade details, the scenarios below have been constructed. Each of these scenarios is illustrated by a series of message samples, which represent a "flow" of events. The grid below describes each of these scenarios and indicates which sequence of message samples corresponds to a given scenario:

#	Scenario	Message Sequence
1	Broker B submits both legs of the trade and then Dealer A submits his sell (PMAT); the trade is repriced (due to factor update of .85)	(01)– (20)
2	Broker B submits both sides of the trade but with **incorrect final money**. RTTM defaults to the correct final money.	DFLT VAL (01) - (12)
3	PMAT Marked for Deletion (due to fully paid-down security)	(01) - (18) TRD DEL (19) - (25)

4.1 Set 1

In this set, the following messages are included (shaded in gray).



#	Scenario	Message Sequence
1	Broker B submits both legs of the trade and then Dealer A submits his sell (PMAT); the trade is repriced (due to factor update of .85)	(01)– (20)

4.1.1 (01) MT515 Instruct

MT515 Broker B Submits Buy (Long Side) to RTTM vs. A	
Field/Tag	**Field Description**
<password>	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0221	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20110306103913	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type – Buy
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.1.2 (02) MT509 Trade Create Accepted

MT509 Trade Create Accepted sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function – Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0221	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.3 (03) MT509 Trade Unbalanced

MT509 Transaction Unbalanced sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function – Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TUNB	**Trade Create Unbalanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.4 (04) MT515 Instruct

MT515 Broker B Submits Sell (Short Side) to RTTM vs. C	
Field/Tag	**Field Description**
<password>	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0222	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20110306104038	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004166,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type – Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

4.1.5 (05) MT509 Trade Create Accepted

MT509 Trade Create Accepted sent to Broker B (Short Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function – Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0222	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000002-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.6 (06) MT509 Trade Unbalanced

MT509 Transaction Unbalanced sent to Broker B (Short Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function – Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000002-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TUNB	**Trade Create Unbalanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.7 (07) MT509 Trade Balanced

MT509 Transaction Balanced sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function – Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//000001-1306	Previous Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TBAL	**Trade Create Balanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.8 (08) MT509 Trade Balanced

MT509 Transaction Balanced sent to Broker B (Short Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function – Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//000002-1306	Previous Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TBAL	**Trade Create Balanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.9 (09) MT518 Comparison Request

MT518 Comparison Request for Matching Sell sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type – Sell
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:20C::PROC//7096000002	Buyer (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.1.10 (10) MT518 Comparison Request

MT518 Comparison Request for Matching Buy sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type – Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

4.1.11 (11) MT515 Instruct

MT515 Dealer A Submits Sell to RTTM	
Field/Tag	**Field Description**
PSSWRD123	Password
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFDLRA015	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20110306100526	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/99,994140625	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type – Sell
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

4.1.12 (12) MT509 Trade Create Accepted

MT509 Trade Create Accepted sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function – Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFDLRA015	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.13 (13) MT518 Comparison Request

MT518 Comparison Request for Matching Buy sent to Broker B	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/99,994140625	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

4.1.14 (14) MT509 Trade Matched

MT509 Transaction Matched sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::COMM//2049000001	RTTM Assigned Trade (Match) Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BMID001	Broker Match Identifier
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.15 (15) MT509 Trade Matched

MT509 Transaction Matched sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::COMM//2049000001	RTTM Assigned Trade (Match) Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH//MACH	**Trade Create has been Matched**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.16 (16) MT509 PMAT (Long Side)

MT509 Trade Partially Matched (Long Side) sent to Broker B	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//7096000002	Previous Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Trade Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::MTCH/GSCC/MAPL	**Trade Partially Matched - Long Side**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.1.17 (17) MT518 Comparison Request Cancel (due to Match)

MT518 Comparison Request Cancel (due to Match) sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BMID001	Broker Match Identifier
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.1.18 (18) MT518 Comparison Request Cancel (due to Match)

MT518 Comparison Request Cancel (due to Match) sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/99,994140625	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:20C::PROC//7096000001	Seller (Contra) Transaction Reference
:70E::DECL//GSCC/CTRD2049000001	Participant Declaration Details Narrative (Contra) Trade Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRMACH	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to Match
:16S:CONFDET	Block End
-	End of Message

4.1.19 (19) MT518 Repricing

MT518 Repricing Record sent to Broker B (versus A)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD4253541,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to System Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD249,02	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.1.20 (20) MT518 Repricing

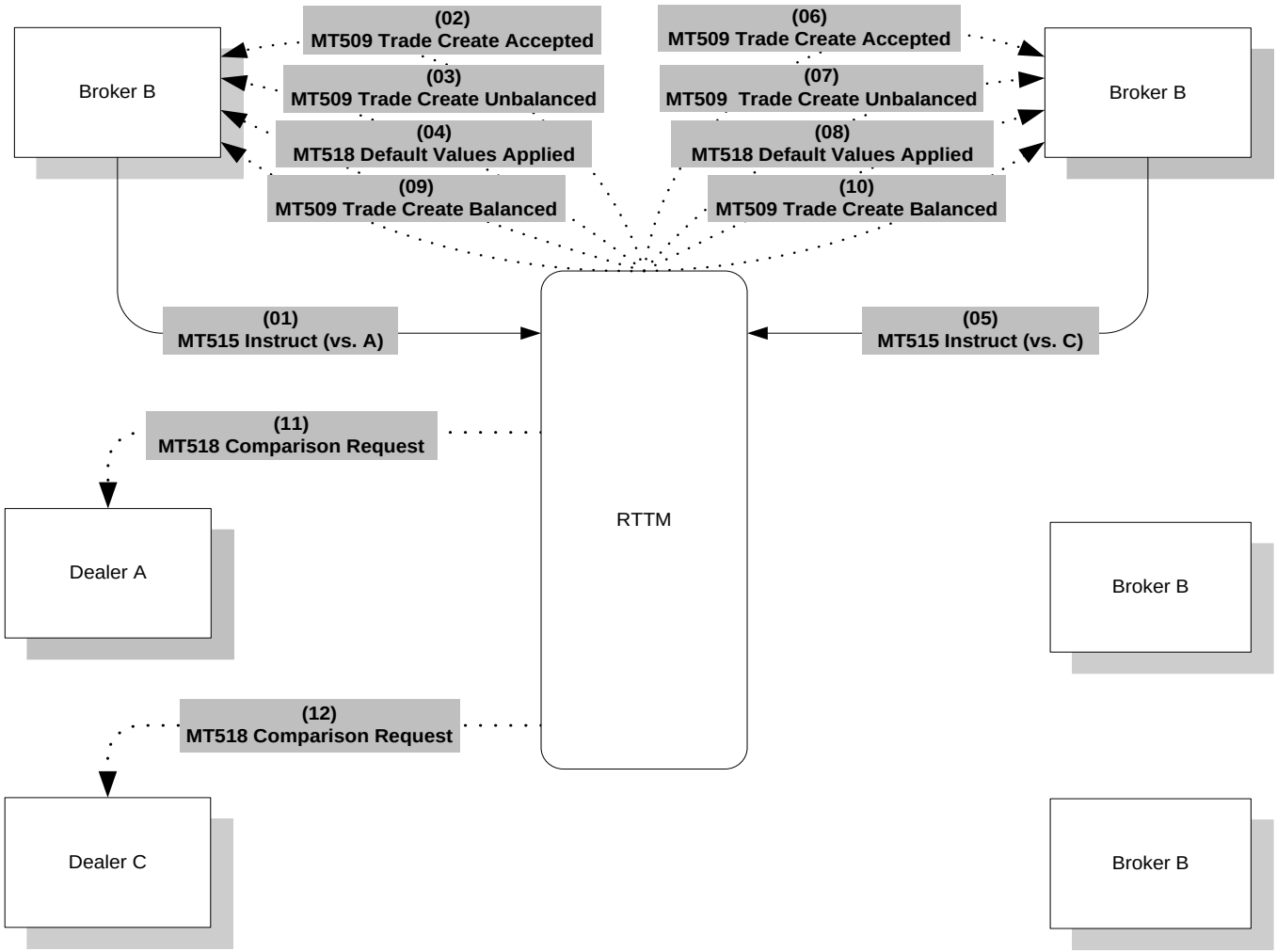
MT518 Repricing Record sent to Broker B (versus C)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD4253541,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to System Action
:16S:CONFDET	Block End
-	End of Message

4.1.21 (21) MT518 Repricing

MT518 Repricing Record sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD4253541,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type – Sell
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to System Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD249,02	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.2 Set 2

In this set, the following messages are included (shaded in gray).



Scenario	Message Sequence
Broker B submits both sides of the trade but with **incorrect final money**. RTTM defaults to the correct final money.	DFLT VAL (01) - (12)

4.2.1 (DFLT VAL 01) MT515 Instruct

MT515 Broker B Submits Buy (Long Side) to RTTM vs. A	
Field/Tag	**Field Description**
<password>	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0221	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20110306103913	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5000000,	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason – Due to System Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.2.2 (DFLT VAL 02) MT509 Trade Create Accepted

MT509 Trade Create Accepted sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0221	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.2.3 (DFLT VAL 03) MT509 Trade Unbalanced

MT509 Transaction Unbalanced sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TUNB	**Trade Create Unbalanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.2.4 (DFLT VAL 04) MT518 Default Values Applied

MT518 Default Values Applied Record Sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST// XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/DFVA	**Default Values Applied Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:20C::PROC//000001-1306	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	QuantityOriginal Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type – trade for Trade Message Reason due to RTTM Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD249,02	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.2.5 (DFLT VAL 05) MT515 Instruct

MT515 Broker B Submits Sell (Short Side) to RTTM vs. C	
Field/Tag	**Field Description**
<password>	Password
BKRB	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SENREFBKRB0222	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20110306103913	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5000000,	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Buy
:22F::PROC/GSCC/INST	**Instruct (i.e. Trade Create) Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

4.2.6 (DFLT VAL 06) MT509 Trade Create Accepted

MT509 Trade Create Accepted sent to Broker B (Short Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SENREFBKRB0222	Related Reference Number (sender's reference)
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000002-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//PACK	**Trade Create is Acknowledged/Validated**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.2.7 (DFLT VAL 07) MT509 Trade Unbalanced

MT509 Transaction Unbalanced sent to Broker B (Short Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST// XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000002-1306	RTTM Assigned Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TUNB	**Trade Create Unbalanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.2.8 (DFLT VAL 08) MT518 Default Values Applied

MT518 Default Values Applied Record Sent to Broker B (Short Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST// XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000002-1306	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Buy
:22F::PROC/GSCC/DFVA	**Default Values Applied Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//000002-1306	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	QuantityOriginal Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason due to RTTM Action
:16S:CONFDET	Block End
-	End of Message

4.2.9 (DFLT VAL 09) MT509 Trade Balanced

MT509 Transaction Balanced sent to Broker B (Long Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//000001-1306	Previous Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TBAL	**Trade Create Balanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.2.10 (DFLT VAL 10) MT509 Trade Balanced

MT509 Transaction Balanced sent to Broker B (Short Side)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::PREV//000002-1306	Previous Submission Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/TBAL	**Trade Create Balanced**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

4.2.11 (DFLT VAL 11) MT518 Comparison Request

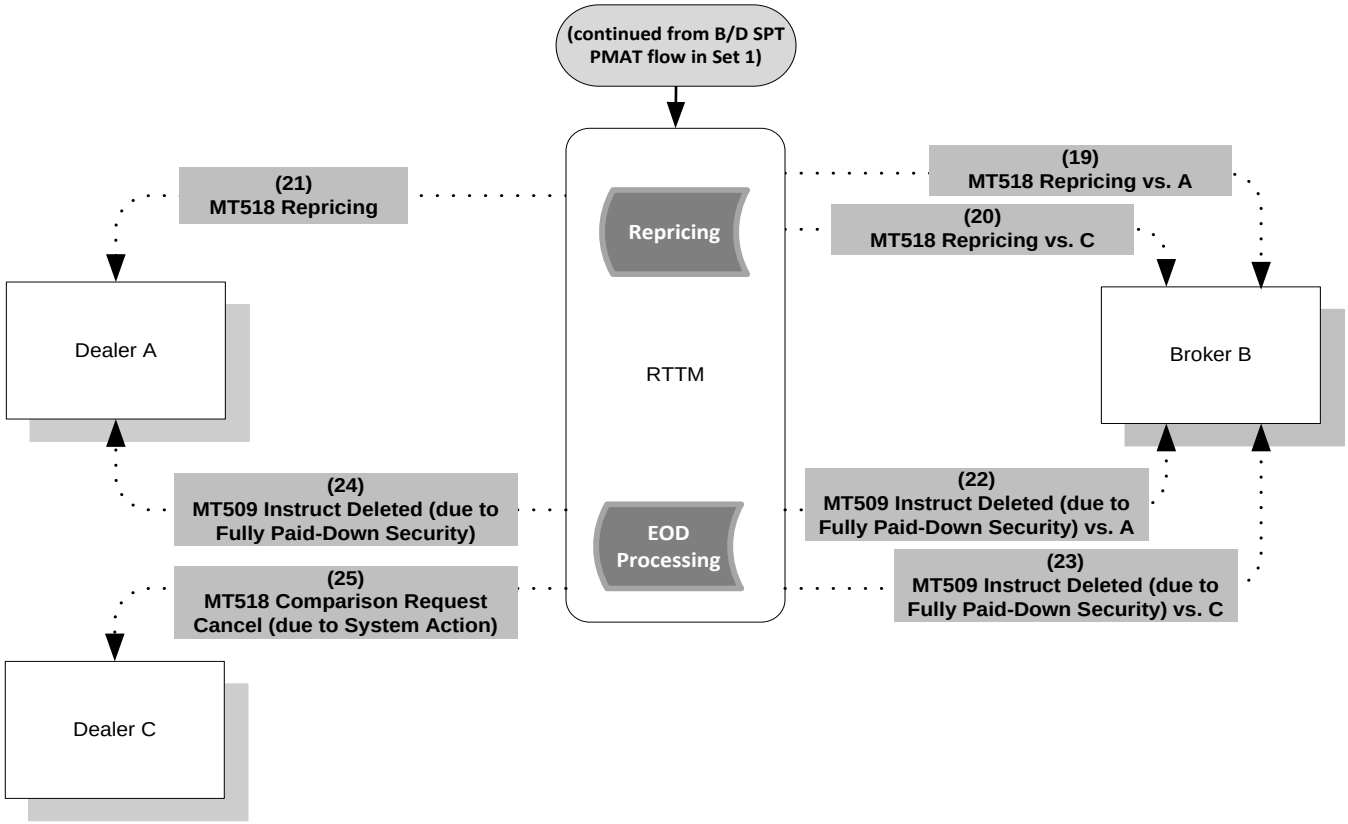
MT518 Comparison Request for Matching Sell sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:20C::PROC//7096000002	Buyer (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD292,97	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.2.12 (DFLT VAL 12) MT518 Comparison Request

MT518 Comparison Request for Matching Buy sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD5004116,67	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CMPR	**Comparison Request**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade
:16S:CONFDET	Block End
-	End of Message

4.3 Set 3

In this set, the following messages are included (shaded in gray).



Scenario	Message Sequence
PMAT Marked for Deletion (due to fully paid-down security)	(01)- (18) TRD DEL (19) - (25)

4.3.1 (TRD DEL 19) MT518 Repricing

MT518 Repricing Record (Zero Factor) sent to Broker B (vs. A)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = Cancel
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021B	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Transaction Reference
:16S: LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD0,	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD//MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to System Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Block Start
:19A::LOCO//USD0,	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.3.2 (TRD DEL 20) MT518 Repricing

MT518 Repricing Record (Zero Factor) sent to Broker B (vs. C)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = Cancel
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S: LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095810	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD0,	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type - Sell
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD/MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to System Action
:16S:CONFDET	Block End
-	End of Message

4.3.3 (TRD DEL 21) MT518 Repricing

MT518 Repricing Record (Zero Factor) sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKRB021S	Master Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:LINK	Repeat Block Start
:20C::LIST//000001-1306	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD0,	Settlement Amount – Final Money
:22H::BUSE//SELL	Trade Type – Sell
:22F::PROC/GSCC/YTPR	**Repricing Record Processing Indicator**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTBKRB	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTDLRA	Party = Seller
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	TBA CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD//MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to System Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD0,	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

4.3.4 (TRD DEL 22) MT509 Trade Instruct Marked for Deletion

MT509 Trade Instruct Marked for Deletion (due to Fully Paid-Down Security) sent to Broker B (vs. A)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKBR021B	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/DEPS	**Pool Instruct Marked for Deletion due to Fully Paid-Down Security**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

NOTE: This message will be sent end-of-day of Contractual Settlement Date (“CSD”) and is not a real-time message.

4.3.5 (TRD DEL 23) MT509 Trade Instruct Marked for Deletion

MT509 Trade Instruct Marked for Deletion (due to Fully Paid-Down Security) sent to Broker B (vs. C)	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
BKRB	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFBKBR021S	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//7096000002	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::BASK//BREF021	Broker Reference Number
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/DEPS	**Pool Instruct Marked for Deletion due to Fully Paid-Down Security**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

NOTE: This message will be sent end-of-day of Contractual Settlement Date (“CSD”) and is not a real-time message.

4.3.6 (TRD DEL 24) MT509 Trade Instruct Marked for Deletion

MT509 Trade Instruct Marked for Deletion (due to Fully Paid-Down Security) sent to Dealer A	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function - Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//XREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//2049000001	RTTM Assigned Transaction Reference
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC/GSCC/DEPS	**Pool Instruct Marked for Deletion due to Fully Paid-Paid-Down Security**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

NOTE: This message will be sent end-of-day of Contractual Settlement Date (“CSD”) and is not a real-time message.

4.3.7 (TRD DEL 25) MT518 Comparison Request Cancel (due to System Action)

MT518 Comparison Request Cancel (due to System Action) sent to Dealer C	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRC	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::PREV//NONREF	Previous Reference Number
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//20110306095714	Trade Date & Time
:98A::SETT//20110307	Settlement Date
:90A::DEAL//PRCT/100,	Deal Price – Percentage
:19A::SETT//USD0,	Settlement Amount – Final Money
:22H::BUSE//BUYI	Trade Type - Buy
:22F::PROC/GSCC/CADV	**Comparison Request Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:22F::CATB//PERU	Per Unit Charges Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/PARTDLRC	Party = Buyer
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/PARTBKRB	Party = Seller
:20C::PROC//7096000002	Seller (Contra) Transaction Reference
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F050650	Security Identifier – CUSIP
:16R:FIA	Block Start
:13B::POOL/GSCC/AW9961	Pool Number
:16S:FIA	Block End
:70E::TPRO//GSCC/TDSVTFTD /MSGRGSAC	Trade Instruction Processing Narrative Trade Service Type - Trade for Trade Message Reason - Due to System Action
:16S:CONFDET	Block End
:16R:SETDET	Optional Block Start
:22F::SETR//RPTO	Indicator = Reporting Purposes
:16R:AMT	Optional Block Start
:19A::LOCO//USD0,00	Commission Amount
:16S:AMT	Block End
:16S:SETDET	Block End
-	End of Message

5 Do Not Allocate (DNA) Message Samples

In this section message flows and examples related to DNA are provided.

The DNA facts and reference numbers used, as well as those assigned by RTTM, are summarized in the grid below:

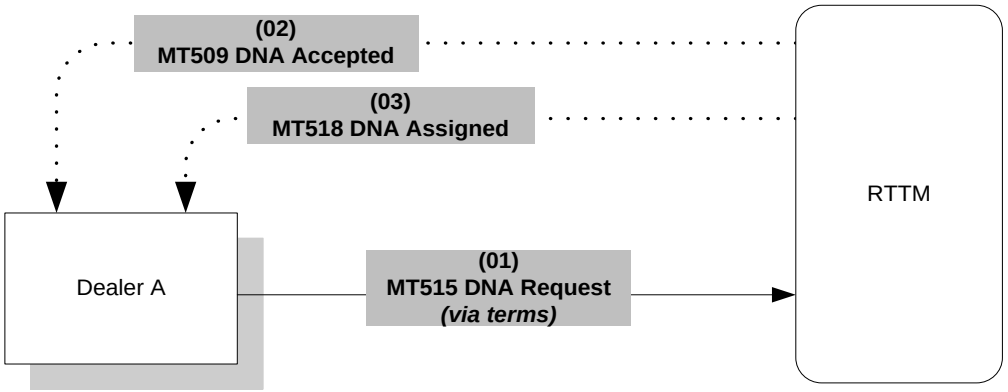
Reference Numbers	Dealer A
Sender's Reference	SREFA20150618*nnn* where *nnn* is a sequence number starting from 001 and incrementing by 1 for each message sent (e.g. 001, 002, 003 etc).
DNA XREF	DXREFDLRA001
RTTM DNA ID	1803710498

The following DNA scenarios below have been constructed. Each of these scenarios is illustrated by a series of message samples, which represent a "flow" of events. The grid below describes each of these scenarios and indicates which sequence of message samples corresponds to a given scenario:

#	Scenario	Message Sequence
1	Dealer A submits a DNA Create request, specifying terms only.	(01) – (03)
2	Dealer A submits a DNA Cancel, targeting a previously created DNA.	(01)- (03) and DNACAN (04)–(05)
3	Dealer A submits a DNA Create request, specifying specific Trade Id's to target.	TRDID (01) – (03)
4	Dealer submits a DNA Create via WFE, then subsequently cancels it via WFE.	SCR (01) – (02)
5	Dealer A submits a DNA Create request that is rejected due to insufficient position. They then attempt to cancel the DNA, but RTTM rejects the request as the DNA is not found.	DNAREJ (01) – (02)

5.1 Set 1

This set covers actions of DNA Create (via terms).



In the flow above, the following occurs:

1. Dealer A (account "DLRA") submits a "terms-only" DNA, proving 1 buy and 2 sell terms (step 01-02):
    a. TBA CUSIP = 01F040693 and CSD = 9/17/2015
    b. Buy terms of Price = 101.5, Trade Date = September 15, 2015, Par = 5,000,000
    c. Sell terms of Price = 100.78125, Trade Date = September 16, 2015, Par = 3,000,000
    d. Sell terms of Price = 102, Trade Date = September 16, 2015, Par = 2,000,000
2. RTTM assigns this DNA to various trades (step 03). Note that as this DNA is via terms, specific Trade Id information is not provided[1].

Scenario	Message Sequence
Dealer A submits a DNA Create request, specifying terms only.	(01) – (03)

[1] The DNA Status MRO will provide information about each trade that the DNA is assigned to, including Trade Id and par amount.

5.1.1 (01) MT515 DNA

Dealer A submits a DNA to RTTM, with 1 buy and 2 sell terms specified	
Field/Tag	**Field Description**
<password>	Password (not shown)
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SREFA20150618001	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20150618094956	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number = DNA Reference assigned by Participant
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//99991231000000	Trade Date & Time = Dec 31st, 9999 (default)
:98A::SETT//20150917	Settlement Date
:90A::DEAL//PRCT/0,	Deal Price = 0 (default)
:22H::BUSE//BUYI	Business Use Indicator = Buy (default)
:22F::PROC/GSCC/DNAL	**Processing Indicator = DNA Create**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/DLRA	Buyer = DLRA
:70E::DECL//GSCC/FAMT5000000,/PRCT101,5/TDDT20150915	Participant Financial Amount Declaration DNA Par = 5,000,000 DNA Price = 101.5 DNA Trade Date = September 15, 2015
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
95R::SELL/GSCC/DLRA	Seller = DLRA
:70E::DECL//GSCC/FAMT3000000,/PRCT100,78125/TDDT20160916	Participant Financial Amount Declaration DNA Par = 3,000,000 DNA Price = 100.78125 DNA Trade Date = September 16, 2015
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
95R::SELL/GSCC/DLRA	Seller = DLRA
:70E::DECL//GSCC/FAMT2000000,/PRCT102,/TDDT20160916	Participant Financial Amount Declaration DNA Par = 2,000,000 DNA Price = 102 DNA Trade Date = September 16, 2015
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F040693	Identification of Security (TBA CUSIP)
:16S:CONFDET	Block End
-	End of Message

5.1.2 (02) MT509 DNA Accepted

RTTM sends an acknowledgement of the DNA to Dealer A, indicating that the DNA was processed successfully by RTTM.	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function = Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number = XREF of DNA
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SREFA20150618001	Related Reference = SEME of MT515 being acknowledged
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:20C::LIST//1803710498	RTTM Reference = DNA ID assigned by RTTM
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//GSCC/DNAL	**Status Code = DNA Accepted by RTTM**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

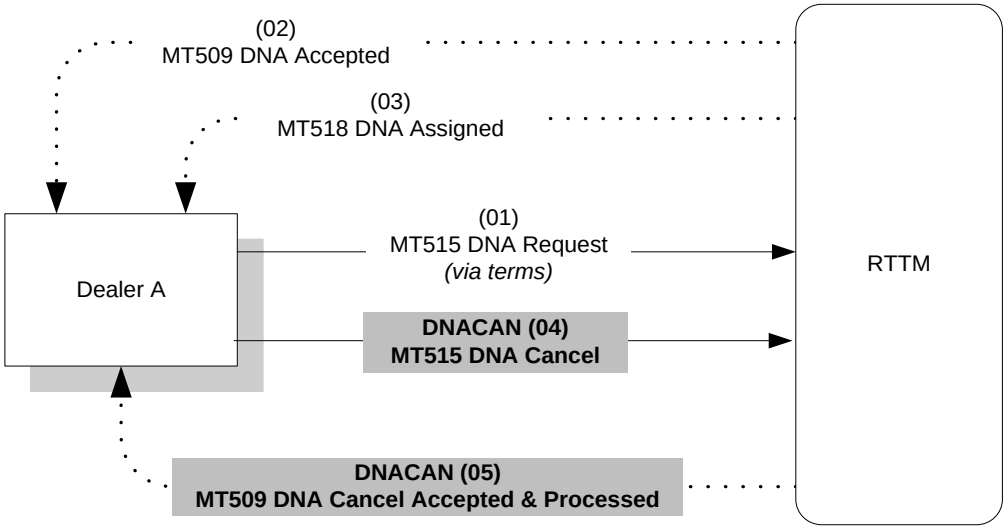
5.1.3 (03) MT518 DNA Assigned

RTTM sends a DNA assigned message to Dealer A, indicating the DNA was assigned to specific trades by RTTM.	
Field/Tag	**Field Description**
<Password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//1803710498	RTTM Reference = DNA ID assigned by RTTM
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//99991231000000	Trade Date & Time = Dec 31st, 9999 (default)
:98A::SETT//20150917	Settlement Date
:90A::DEAL//PRCT/0,	Deal Price = 0 (default)
:22H::BUSE//BUYI	Business Use Indicator = Buy (default)
:22F::PROC/GSCC/DNAP	**Processing Indicator = DNA Assigned**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/DLRA	Buyer = DLRA
:70E::DECL//GSCC/FAMT5000000,/PRCT101,5/TDDT20150915	Participant Financial Amount Declaration DNA Par = 5,000,000 DNA Price = 101.5 DNA Trade Date = September 15, 2015
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/DLRA	Seller = DLRA
:70E::DECL//GSCC/FAMT3000000,/PRCT100,78125/TDDT20150916	Participant Financial Amount Declaration DNA Par = 3,000,000 DNA Price = 100.78125 DNA Trade Date = September 16, 2015
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/DLRA	Party = Seller
:70E::DECL//GSCC/FAMT2000000,/PRCT102,/TDDT20150916	Participant Financial Amount Declaration DNA Par = 2,000,000 DNA Price = 102 DNA Trade Date = September 16, 2015
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)

RTTM sends a DNA assigned message to Dealer A, indicating the DNA was assigned to specific trades by RTTM.	
Field/Tag	**Field Description**
:35B:/US/01F070633	Identification of Security (TBA CUSIP)
:16S:CONFDET	Block End
-	End of Message

5.2 Set 2

This set covers actions of DNA cancel.



Scenario	Message Sequence
Dealer A submits a DNA Cancel, targeting a previously created DNA.	(01) - (03) and DNACAN (04)–(05)

5.2.1 (DNACAN 04) MT515 DNA Cancel

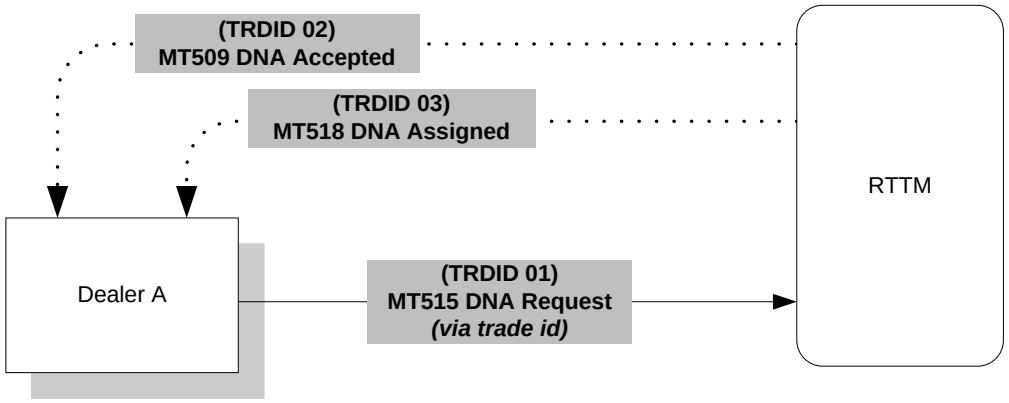
Dealer A submits a DNA Cancel to RTTM, targeting the DNA previously created (message 02).	
Field/Tag	**Field Description**
<password>	Password (not shown)
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SREFA20150618002	Sender's Reference for this Message
:23G:CANC	Message Function = Cancel
:98C::PREP//20150618103000	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number = DNA Reference assigned by Participant
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//1803710498	RTTM Reference = DNA ID assigned by RTTM
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//99991231000000	Trade Date & Time = Dec 31st, 9999 (default)
:98A::SETT//20150917	Settlement Date
:90A::DEAL//PRCT/0,	Deal Price = 0 (default)
:22H::BUSE//BUYI	Business Use Indicator = Buy (default)
:22F::PROC/GSCC/CDNA	**Processing Indicator = DNA Cancel**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/DLRA	Buyer = DLRA
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F040693	Identification of Security (TBA CUSIP)
:16S:CONFDET	Block End
-	End of Message

5.2.2 (DNACAN 05) MT509 DNA Cancel Accepted

RTTM sends an acknowledgement of the DNA Cancel to Dealer A, indicating that the cancel was processed successfully by RTTM.	
Field/Tag	**Field Description**
<password>	Password (blank)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function = Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number = XREF of DNA
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SREFA20150618002	Related Reference = SEME of MT515 being acknowledged
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:20C::LIST//1803710498	RTTM Reference = DNA ID assigned by RTTM
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::CPRC//GSCC/CDNA	**Status Code = DNA Cancel Accepted & Processed by RTTM**
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

5.3 Set 3

This set covers actions of DNA Create (via Trade Id).



In the flow above, the following occurs:

1. Dealer A (account "DLRA") submits a DNA specifying specific trades to target, as follows (step TRDID 01-02):
    a. TBA CUSIP = 01F040693 and CSD = 9/17/2015
    b. 5MM to buy Trade Id = 2049000111, Price = 101.5, Trade Date = September 15, 2015
    c. 3MM to sell Trade Id = 2049000222, Price = 100.78125, Trade Date = September 16, 2015
    d. 1MM to sell Trade Id = 2049000333, Price = 102, Trade Date = September 16, 2015
    e. 1MM to sell Trade Id = 2049000444, Price = 102, Trade Date = September 16, 2015
2. RTTM assigns this DNA to the trades indicated (step TRDID 03)

Scenario	Message Sequence
Dealer A submits a DNA Create request, specifying specific Trade Id's to target.	TRDID (01) – (03)

5.3.1 (TRDID 01) MT515 DNA

Dealer A submits a DNA to RTTM, with specific Trade Id's provided	
Field/Tag	**Field Description**
<password>	Password (not shown)
DLRA	Sender
515/000/GSCC	Message Type
MBSCTRRS	Receiver
:16R:GENL	Block Start
:20C::SEME//SREFA20150618001	Sender's Reference for this Message
:23G:NEWM	Message Function = New
:98C::PREP//20150618094956	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number = DNA Reference assigned by Participant
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Block Start
:98C::TRAD//99991231000000	Trade Date & Time = Dec 31st, 9999 (default)
:98A::SETT//20150917	Settlement Date
:90A::DEAL//PRCT/0,	Deal Price = 0 (default)
:22H::BUSE//BUYI	Business Use Indicator = Buy (default)
:22F::PROC/GSCC/DNAL	**Processing Indicator = DNA Create**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Repeat Block Start
:95R::BUYR/GSCC/DLRA	Buyer = DLRA
:70E::DECL//GSCC/FAMT5000000,/PRCT101,5/TDDT20150915/TRID2049000111	Participant Financial Amount Declaration DNA Par = 5,000,000 DNA Price = 101.5 DNA Trade Date = September 15, 2015 Trade Id = 2049000111
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
95R::SELL/GSCC/DLRA	Seller = DLRA
:70E::DECL//GSCC/FAMT3000000,/PRCT100,78125/TDDT20150916/TRID2049000222	Participant Financial Amount Declaration DNA Par = 3,000,000 DNA Price = 100.78125 DNA Trade Date = September 16, 2015 Trade Id = 2049000222
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start
95R::SELL/GSCC/DLRA	Seller = DLRA
:70E::DECL//GSCC/FAMT1000000,/PRCT102,/TDDT20150916/TRID2049000333	Participant Financial Amount Declaration DNA Par = 1,000,000 DNA Price = 102 DNA Trade Date = September 16, 2015 Trade Id = 2049000333
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Repeat Block Start

Dealer A submits a DNA to RTTM, with specific Trade Id's provided	
Field/Tag	**Field Description**
95R::SELL/GSCC/DLRA	Seller = DLRA
:70E::DECL//GSCC/FAMT1000000,/PRCT102,/TDDT20150916/TRID2049000444	Participant Financial Amount Declaration DNA Par = 1,000,000 DNA Price = 102 DNA Trade Date = September 16, 2015 Trade Id = 2049000444
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F040693	Identification of Security (TBA CUSIP)
:16S:CONFDET	Block End
-	End of Message

5.3.2 (TRDID 02) MT509 DNA Accepted

RTTM sends an acknowledgement of the DNA to Dealer A, indicating that the DNA was processed successfully by RTTM.	
Field/Tag	**Field Description**

This message is the same as DNA (02).

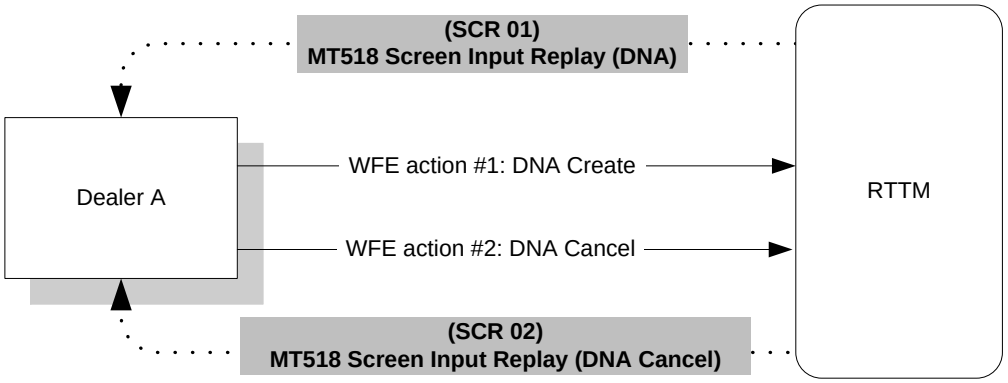
5.3.3 (TRDID 03)MT518 DNA Assigned

RTTM sends a DNA assigned message to Dealer A, indicating the DNA was assigned to specific trades by RTTM.	
Field/Tag	**Field Description**
<Password>	Password (blank)
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this message
:23G:NEWM	Message Function = New
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//1803710498	RTTM Reference = DNA ID assigned by RTTM
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//99991231000000	Trade Date & Time = Dec 31st, 9999 (default)
:98A::SETT//20150917	Settlement Date
:90A::DEAL//PRCT/0,	Deal Price = 0 (default)
:22H::BUSE//BUYI	Business Use Indicator = Buy (default)
:22F::PROC/GSCC/DNAP	**Processing Indicator = DNA Assigned**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/DLRA	Buyer = DLRA
:70E::DECL//GSCC/FAMT5000000,/PRCT101,5/TDDT20150915/TRID2049000111	Participant Financial Amount Declaration DNA Par = 5,000,000 DNA Price = 101.5 DNA Trade Date = September 15, 2015 Trade Id = 2049000111
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/DLRA	Seller = DLRA

RTTM sends a DNA assigned message to Dealer A, indicating the DNA was assigned to specific trades by RTTM.	
Field/Tag	**Field Description**
:70E::DECL//GSCC/FAMT3000000,/PRCT100,78125/TDDT20150916/TRID2049000222	Participant Financial Amount Declaration DNA Par = 3,000,000 DNA Price = 100.78125 DNA Trade Date = September 16, 2015 Trade Id = 2049000222
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/DLRA	Party = Seller
:70E::DECL//GSCC/FAMT1000000,/PRCT102,/TDDT20150916/TRID2049000333	Participant Financial Amount Declaration DNA Par = 1,000,000 DNA Price = 102 DNA Trade Date = September 16, 2015 Trade Id = 2049000333
:16S:CONFPRTY	Repeat Block End
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::SELL/GSCC/DLRA	Party = Seller
:70E::DECL//GSCC/FAMT1000000,/PRCT102,/TDDT20150916/TRID2049000444	Participant Financial Amount Declaration DNA Par = 1,000,000 DNA Price = 102 DNA Trade Date = September 16, 2015 Trade Id = 2049000444
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Identification of Security (TBA CUSIP)
:16S:CONFDET	Block End
-	End of Message

5.5 Set 4

This set covers DNA actions of entered from the WFE, including DNA create and DNA cancel.



In the flow above, the following occurs:

1. Dealer A (account "DLRA") creates a DNA via WFE specifying specific trades to target, as follows (step 1):
    a. TBA CUSIP = 01F040693 and CSD = 9/17/2015
    b. 5MM to buy Trade Id = 2049000111 Price = 101.5, Trade Date = September 15, 2015
    c. 3MM to sell Trade Id = 2049000222 = Price = 100.78125, Trade Date = September 16, 2015
    d. 1MM to sell Trade Id = 2049000333 Sell terms of Price = 102, Trade Date = September 16, 2015
    e. 1MM to sell Trade Id = 2049000444 Sell terms of Price = 102, Trade Date = September 16, 2015
2. Dealer A cancels this DNA via WFE (step 2)

Note: The DNA specified in this example is the same as in the prior set.

Scenario	Message Sequence
Dealer submits a DNA create via WFE, then subsequently cancels it via WFE.	SCR (01) – (02)

5.5.1 (SCR 01) MT518 Screen Input Replay (DNA)

RTTM sends a DNA Screen Input Replay message to Dealer A, providing details on the DNA created via WFE, including Trade Id assignments.	
Field/Tag	**Field Description**

This message is the same as Set 3 (TRDID 03), with the following changes:

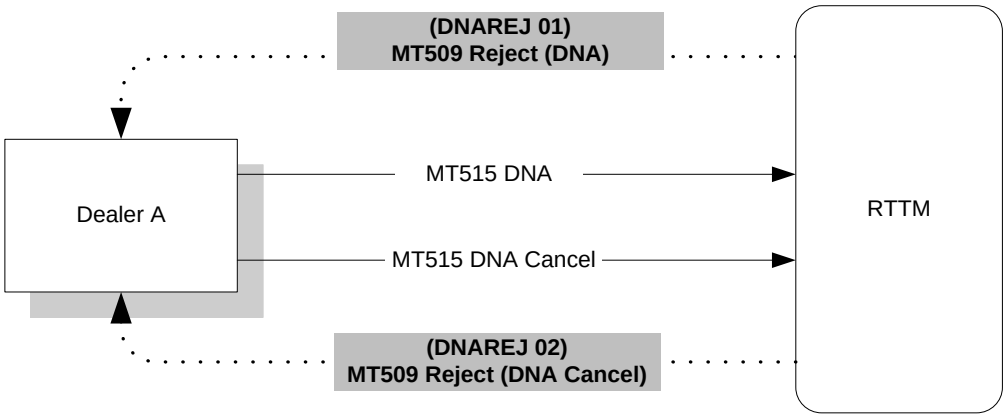
- The Processing Indicator reflects Screen Input Replay for DNA => :22F::PROC/GSCC/SDNA

5.5.2 (SCR 02) MT518 Screen Input Replay (DNA Cancel)

RTTM sends a DNA Screen Input Replay message for DNA Cancel to Dealer A, providing details on DNA targeted for cancel.	
Field/Tag	**Field Description**
<password>	Password
MBSCTRRS	Sender
518/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Mandatory Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:CANC	**Message Function = Cancel**
:98C::PREP//<prepdatetime>	Preparation Date/Time
:22F::TRTR/GSCC/CASH	Buy/Sell Trade Indicator
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::LIST//1803710498	RTTM Reference = DNA ID assigned by RTTM
:16S:LINK	Repeat Block End
:16S:GENL	Block End
:16R:CONFDET	Mandatory Block Start
:98C::TRAD//99991231000000	Trade Date & Time = Dec 31st, 9999 (default)
:98A::SETT//20150917	Settlement Date
:90A::DEAL//PRCT/0,	Deal Price = 0 (default)
:22H::BUSE//BUYI	Business Use Indicator = Buy (default)
:22F::PROC/GSCC/SDNA	**Processing Indicator = Screen Input DNA Replay**
:22H::PAYM//APMT	Against Payment Indicator
:16R:CONFPRTY	Mandatory Repeat Block Start
:95R::BUYR/GSCC/DLRA	Buyer = DLRA
:16S:CONFPRTY	Repeat Block End
:36B::CONF//FAMT/5000000,	Quantity as Face Amount (Par)
:35B:/US/01F070633	Identification of Security (TBA CUSIP)
:16S:CONFDET	Block End
-	End of Message

5.6 Set 5

This set covers DNA reject scenarios.



In the flow above, the following occurs:

1. Dealer A (account "DLRA") submits the same DNA as indicated in Set DNA1, but RTTM rejects the request for insufficient position.
2. Dealer A then attempts to cancel the DNA as indicated in Set DNA1, but RTTM rejects the request as the DNA was not found.

Note: Please refer to Set 1 for the MT515 DNA and MT515 DNA Cancel messages.

Scenario	Message Sequence
Dealer A submits a DNA Create request, that is rejected due to insufficient position. They then attempt to cancel the DNA, but RTTM rejects the request as the DNA is not found.	DNAREJ (01) – (02)

5.6.1 (DNA REJ 01) MT509 DNA Rejected

RTTM sends a DNA rejection to Dealer A, indicating that the DNA was rejected by RTTM.	
Field/Tag	**Field Description**
<password>	Password (not shown)
MBSCTRRS	Sender
509/000/GSCC	Message Type
DLRA	Receiver
:16R:GENL	Block Start
:20C::SEME//<nextsequence>	Sender's RTTM Reference for this Message
:23G:INST	Message Function = Instruct
:98C::PREP//<prepdatetime>	Preparation Date/Time
:16R:LINK	Repeat Block Start
:20C::MAST//DXREFDLRA001	Master Reference Number = XREF of DNA
:16S:LINK	Repeat Block End
:16R:LINK	Repeat Block Start
:20C::RELA//SREFA20150618001	Related Reference = SEME of MT515 being rejected
:16S:LINK	Repeat Block End
:16R:STAT	Repeat Block Start
:25D::IPRC//REJT	**Status Code = Rejected**
:16R:REAS	Optional Repeat Block End
:24B::REJT/GSCC/E156	Reject Reason – E156 No available TBA position for DNA
:70D::REAS//GSCC/DNRJ	Reject Reason Narrative = DNA request rejected
:16S:REAS	Optional Repeat Block End
:16S:STAT	Repeat Block End
:16S:GENL	Block End
-	End of Message

5.6.2 (DNA REJ 02) MT509 DNA Cancel Rejected

RTTM sends a DNA rejection to Dealer A, indicating that the DNA was rejected by RTTM.	
Field/Tag	**Field Description**

This message is the same as DNAREJ (01) with the following changes:

- The Message Function reflects Cancel => :23G:CAST
- The Status Code reflects rejection of a cancel => :25D::CPRC//REJT