

## Advisory Notice

Clearing House

TO: GAINS/GPS Users  
FROM: Clearing House Department  
ADVISORY #: 05-235  
DATE: September 30, 2005  
SUBJECT: Give-Up Payment System (GPS)  
Final Reminder Notice

**As previously announced....**

**GAINS will no longer be available come this Monday, October 3, 2005.**

**Please ensure that you have access to GPS (*the new web-based version*) in order to continue to maintain your Give-Up Agreements.**

**Included in this advisory:**

**Give-Up Payment System (GPS) Frequently Asked Questions**

**GPS Data File Record – General Information**

**Should you have any questions, please call CME Clearing Services at 312-207-2525 or e-mail [ccs@cme.com](mailto:ccs@cme.com)**

## Give-Up Payment System (GPS) Frequently Asked Questions

Listed below are frequently asked questions that were raised over the course of the two month production parallel.

Should you have any additional questions or concerns, please call CME Clearing Services at 312-207-2525 or e-mail [ccs@cme.com](mailto:ccs@cme.com)

### **GPS FAQ's**

#### **1) Do firms need to re-paper Banking Agreements for GPS?**

Yes, all CME and CBOT clearing member firms currently using GAINS will need to complete a new Give-Up Payment System Clearing Member Agreement and Participation Form along with an updated IRS W-9 form.

All forms must be completed and returned to the CME Clearing House, the 6th floor, south tower, by October 7, 2005.

Please refer to the following advisory notice to print out the respective forms:  
<http://www.cme.com/files/Chadv05-210.complete.pdf>

#### **2) Will there still be print reports available on INFOPAC/Document Direct?**

The lone daily report available on INFOPAC/Document Direct will be the Payment Difference Report. All other reports such as Trade Detail, Payment and Cash Adjustment will be available via GPS's Online reporting facility.

Also, the Rate Difference report will still be available on INFOPAC/Document Direct from the 1<sup>st</sup> through 7<sup>th</sup> business day of every month.

All of the **Final Reports** will only be available on INFOPAC/Document Direct. The schema of the reports are listed below. They will have the same GAINS report id, except the prefix will be "**GPS**". CBOT reports will be identified with Report IDs ending in "**B**". Please refer to the example below:

REPORT ID	REPORT NAME
GPS00005	CME GPS GIVE-UP FINAL TRADE DETAIL BY EXECUTING FIRMS
GPS00005B	CBT GPS GIVE-UP FINAL TRADE DETAIL BY EXECUTING FIRMS
GPS00006	CME GPS GIVE-UP FINAL TRADE DETAIL BY CARRYING FIRMS
GPS00006B	CBT GPS GIVE-UP FINAL TRADE DETAIL BY CARRYING FIRMS
GPS00011	CME GPS GIVE-UP FINAL CASH ADJUSTMENT FOR EXECUTING FIRMS
GPS00011B	CBT GPS GIVE-UP FINAL CASH ADJUSTMENT FOR EXECUTING FIRMS
GPS00012	CME GPS GIVE-UP FINAL CASH ADJUSTMENT FOR CARRYING FIRMS
GPS00012B	CBT GPS GIVE-UP FINAL CASH ADJUSTMENT FOR CARRYING FIRMS

**3) Will the data files still be produced daily, at the end-of-month and end-of-cycle?**

Yes, files will still be available but note the new naming conventions below:

**Daily cycle:** FXXX.CBTDATA.DGPS  
FXXX.CMEDATA.DGPS

**Prelim cycle:** FXXX.CBTDATA.PGPS  
FXXX.CMEDATA.PGPS

**Monthly cycle:** FXXX.CBTDATA.EGPS  
FXXX.CMEDATA.EGPS

**Final cycle:** FXXX.CBTDATA.FGPS  
FXXX.CMEDATA.FGPS

If you have any questions, please call CME Clearing Services at 312-207-2525 or e-mail [ccs@cme.com](mailto:ccs@cme.com)

**4) Are there any differences with the data files in GPS?**

Yes, all the data files record lengths have increased in size to a 200 record length format. This increase is mainly due to the profit center expansion from 4 to 10 bytes. Also, there will be a new data file for Agreements in addition to the Trade, Cash Adjustment, Payment, Rate, Account and Third Party Data files.

**5) Will GAINS print reports still be available after the release of the new system?**

Yes, but only the September final reports.

**6) Will I be able to access GAINS?**

No, on Saturday, October 1, 2005, the 3270 super-session menu item will be removed.

**7) Is there a user manual available for the new system?**

Yes, you may access the user manual within the new system under all the "GPS HELP" links or you can access the user manual on [cme.com](http://www.cme.com)

<http://www.cme.com/clearing/cm/apps/gpsguide15627.html>

**8) What is the "GAINS Exec Account" field within GPS?**

One of the major enhancements to the GPS application is the use of the executing account number as it will now be an additional pricing/matching criterion.

Within new GPS, outside Pass-Thru Agreements, any data entered into the Executing Account field will be used in combination with the carrying account to determine pricing.

Therefore, to ensure trades are correctly priced, a new field will be displayed within GPS labeled **GAINS Exec Account**, will display/contain all the executing account data that was stored within the GAINS application. This new data field will be read-only and is displayed for informational purposes only.

**9) Is the Executing firm still locked out from the 8<sup>th</sup> through the 15<sup>th</sup> business day?**

No, the executing firm can make changes/corrections to “**rejected**” transactions only.

Note: These transactions will only re-price during the 8<sup>th</sup> through 15<sup>th</sup> business day if the carrying firm re-accepts the transaction(s). If the transaction remains rejected, it will be carried forward to the next payment cycle.

**10) How do rate rejections differ between GAINS vs. GPS?**

In GAINS, if there was more than one rate set within an agreement and a carry firm rejects the current rate set, then the previous rate set is used for pricing.

In GPS, if the current rate set is rejected by the carry firm and the trade date corresponds to that rate set's date range, then the trades will be listed as in error rather than the system utilizing an expired (or maybe incorrect) rate set for pricing.

**11) Does the new system have a real-time calculator?**

No. The system will update account and rate information in real time, payments will not be recalculated until that night.

## GPS DATA FILE RECORD LAYOUT

### GENERAL INFORMATION

The GPS data file consists of **7 different record types**, with header and trailer records for each. The record types are listed below. The layouts for each record type follow.

<b>Record Type</b>	<b>Daily (1)</b>	<b>End-of-Month (2)</b>	<b>End-of-Cycle (3)</b>
Trade Detail	X	X	X
Cash Adjustment	X	X	X
Agreement	X		X
Account	X	X	X
Rate	X	X	X
Payment		X	X
Third Party Billing			X

#### **File Run Type:**

As indicated in the above chart, GPS files will be produced on a daily, end-of-month, and end-of-cycle basis. Each of these File Types are described below:

- (1) The Daily Trade file will contain **only records processed that day**, not month-to-date records. The daily Cash Adjustment, Account, and Rate file will contain an **accumulation** of all adjustments, accounts and rates as of that day. The Agreement File will reflect the current information that has inputted in relation to the agreement such as whether it's third party or an InterFCM agreement, etc.
- (2) The End-of-Month file for the previous month's business is generated in the evening of the last business day of the month.
- (3) The **Preliminary** End-of-Cycle file for the previous month's business, will be available the evening of the first day through the fourteenth business day of the month. (Please note that 3rd Party Billing records are **only** included in the **preliminary** End-of-Cycle file sent from the evening of the 7th through the 14th business days of the month.)
- (4) The **Final** End-of-Cycle file for the previous month's business, will be available the evening of the fifteenth business day of the month. This file also includes 3rd Party Billing records.

Please note that if a GPS file type does not contain any records for that day or month, no Header and Trailer records are created for a zero record count.

## **GPS DATA FILE RECORD LAYOUT**

### **GENERAL INFORMATION (Continued)**

#### **Data File Forms IDs:**

<b>TYPE OF FILE</b>	<b>CME</b>
Daily	DGPS
End-of-Month (last business day)	EGPS
Prelim-End-of-Cycle (1st-14th business days)	PGPS
Final-End-of-Cycle (15th business day)	FGPS

#### **Data File Timing:**

Please note that on the following days, two data files will be made available:

- # On the last day of the month, both the daily and end-of-month files will be routed.
- # On the 1st through the 14th business days of the month, both the daily and preliminary end-of-month files will be routed.
- # On the 15th business day of the month, both the daily and final end-of-cycle files will be routed.

**GPS FILE RECORD LAYOUT****HEADER RECORD LAYOUT**

<b>POSITION From To</b>		<b>FIELD NAME</b>	<b>FORMAT</b>	<b>DESCRIPTION AND COMMENTS</b>
1	1	File / Record Type X(01)	AN	T = Trade A = Cash Adjustment C = Account R = Rate P = Payment 3 = 3rd Party Billing G = Agreement
2	2	Record Type X(01)	AN	H = Header
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy bytes 11 - 13, bytes 14 - 15 will contain SPACES
16	25	System Name X(10)	AN	Will contain 'GPS'
26	31	File Run Type X(06)	AN	DAILY = Daily EOM = End-of-Month PRELIM = Preliminary End-of-cycle FINAL= Final End-of-cycle
32	32	FILLER X(01)	AN	Will contain SPACES
33	37	Clearinghouse X(05)	AN	CME or CBT
38	38	FILLER X(01)	AN	Will contain SPACES
39	39	Lock Indicator X(01)	AN	Indicates if Executing Firms are locked from the making changes to non-rejected transactions (from 8th - 15th business days): Y = Yes N = No
40	200	FILLER X(161)	AN	Will contain SPACES

**GPS FILE RECORD LAYOUT****TRAILER RECORD LAYOUT**

<b>POSITION From To</b>		<b>FIELD NAME</b>	<b>FORMAT</b>	<b>DESCRIPTION AND COMMENTS</b>
1	1	File / Record Type X(01)	AN	T = Trade A = Cash Adjustment C = Account R = Rate P = Payment 3 = 3rd Party Billing G = Agreement
2	2	Record Type X(01)	AN	T = Trailer
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy bytes 11 - 13, bytes 14 - 15 will contain SPACES
16	25	FILLER X(10)	AN	Will contain SPACES
26	31	File Run Type X(06)	AN	DAILY = Daily EOM = End-of-Month PRELIM = Preliminary End-of-Cycle FINAL = Final End-of-Cycle
32	32	FILLER X(01)	AN	Will contain SPACES
33	37	Clearinghouse X(05)	AN	CME or CBT
38	38	FILLER X(01)	AN	Will contain SPACES
39	44	Number of Records X(06)	AN	Number of Detail records (Does not include Header or Trailer record)
45	200	FILLER X(156)	AN	Will contain SPACES



## GPS FILE RECORD LAYOUT

### TRADE DETAIL LAYOUT

POSITION From To		FIELD NAME	FORMAT	DESCRIPTION AND COMMENTS
1	1	File / Record Type X(01)	AN	T = Trade
2	2	Record Type X(01)	AN	E = Executing firm record C = Carrying firm trade record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	Carrying Firm Code X(05)	AN	Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES
26	35	Executing Firm Trading Account Number X(10)	AN	The executing firm's trading account number, from which the positions are given up.
36	45	Carrying Firm Trading Account Number X(10)	AN	The carrying firm's trading account number, from which the positions are given up, if the original account number was correct it will be in this field.
46	55	Original Carrying Firm Trading Account Number X(10)	AN	The original carrying firm's trading account number, as entered by the executing firm.
56	65	Profit Center X(10)	AN	The profit center at the executing firm to which revenue will be assigned.
66	66	Profit Center Source X(01)	AN	Indicator that will denote whether the profit center was taken from the agreement or at the account level. Indicators are as follows: "G" - from Agreement "C" - from Account
67	76	Agreement Number X(10)	AN	Alphanumeric field generated by the executing firm to identify a give-up agreement. (SPACES if no agreement found for the trade.)
77	77	Bill Carrying Firm Indicator X(01)	AN	Y = Bill Carrying Firm N = Bill 3rd Party manually Blank = No agreement found
78	78	FILLER X(01)	AN	Will contain SPACES
79	83	Exchange Code X(05)	AN	2 character exchange code will occupy positions 72 - 73, positions 74 - 76 will contain SPACES

**GPS FILE RECORD LAYOUT**

<b>POSITION From To</b>		<b>FIELD NAME</b>	<b>FORMAT</b>	<b>DESCRIPTION AND COMMENTS</b>
84	93	Commodity Code X(10)	AN	Commodity Code can now consist of 2 or more characters.
94	101	Contract Date 9(08)	N	YYYYMMDD, where DD is 00
102	102	Put/Call Indicator X(01)	AN	C = Call P = Put Blank = Future
103	110	Strike Price 9(08)	N	Up to 8 digit strike price
111	118	Trade Price 9(08)	N	Up to 8 digit Trade price
119	122	Trade Date 9(08)	N	YYYYMMDD
127	134	Quantity 9(08)	N	Trade quantity
135	135	Buy/Sell Indicator X(01)	AN	B = Buy S = Sell
136	136	APS Indicator X(01)	AN	A = Average Price System trade G or Blank = Give-Up Trade.
137	137	EFP Indicator X(01)	AN	B=EFP Block Trade E=EFP Trade ( <i>Exchange for Physical</i> ) N= EFR Trade ( <i>Exchange for Risk</i> ) T= EFS Trade ( <i>Exchange for Swap</i> ) Blank = Not an EFP trade
138	138	Spread Indicator X(01)	AN	D = Differential Spreads L = Legged Spreads S or 6 = Spread Blank = Not a spread trade
139	139	Session Indicator X(01)	AN	E = Evening G = Electronic Blank = Day
140	140	Reversal Indicator X(01)	AN	R = Reversal trade Blank = Not a reversal trade
141	148	Order Number X(08)	AN	Positions 141 - 144 will contain SPACES. Existing 4 character order number will occupy positions 145 - 148
149	151	Currency Code 9(03)	AN	Will contain a 3 character ISO currency code (i.e. USD)
152	159	Give-up Rate 9(08)	N	99,999.999 where the (.) and (,) are implied
160	174	Give-up Fee Amount 9(15)	N	999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field)
175	175	Change Indicator X(01)	AN	O = Indicates that record will no longer exist for calculation/payment purposes.  X = Indicates that the executing firm deleted a rejected trade

### GPS FILE RECORD LAYOUT

POSITION From To		FIELD NAME	FORMAT	DESCRIPTION AND COMMENTS
				<p>D = Indicates that the executing firm has marked this trade for deletion</p> <p>B = Indicates that Batch Change (i.e. due to re-pricing)</p> <p>Blank = no changes made to the transaction</p>
176	176	Error Indicator X(01)	AN	<p>SPACE = Record has been priced</p> <p>E = Record is in error - has not been priced</p>
177	177	Trade Status X(01)	AN	<p>SPACE = Normal status</p> <p>R = adjustment rejected by opposite firm, will contain message</p> <p>M = adjustment rejected with a related memo, this value will only exist until the rejections from GAINS rolls off the new system.</p>
178	178	Expired/Carryover Indicator X(01)	AN	<p>SPACE = Normal status, give-up trade fee paid</p> <p>E = Record is expired/deleted from GPS</p> <p>C = Record not paid and carried over to next month</p>
179	188	Executing Firm Account Number (reformatted GPS version) X(10)	AN	The executing firm's trading account number as reformatted by GPS (e.g., remove all leading spaces and zeros, and right justified).
189	198	Carrying Firm Account Number (reformatted GPS version) X(10)	AN	The carrying firm's trading account number as reformatted by GPS (e.g., remove all leading spaces and zeros, and right justified).
199	199	Production/Test Indicator X(01)	AN	<p><b>P</b> = Firm in banking, production status.</p> <p><b>T</b> = Firm <u>not</u> in banking, production status.</p>
200	200	FILLER X(01)	AN	Will contain SPACES

## GPS FILE RECORD LAYOUT

### CASH ADJUSTMENT RECORD LAYOUT

POSITION From To		FIELD NAME	FORMAT	DESCRIPTION AND COMMENTS
1	1	File / Record Type X(01)	AN	A = Adjustment
2	2	Record Type X(01)	AN	E = Executing firm record C = Carrying firm trade record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	Carrying Firm Code X(05)	AN	Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES
26	35	FILLER X(10)	AN	Will contain SPACES
36	45	Carrying Firm Trading Account Number X(10)	AN	The carrying firm's trading account number, from which the positions are given up, if the original account number was correct it will be in this field.
46	55	Carrying Firm Account Number (reformatted GPS version) X(10)	AN	The carrying firm's trading account number as reformatted by GPS (e.g., remove all leading spaces and zeros).
56	65	Profit Center X(10)	AN	The profit center at the executing firm to which revenue will be assigned.
66	66	Profit Center Source X(01)	AN	Indicator that will denote whether the profit center was taken from the agreement or at the account level. Indicators are as follows: "G" - from Agreement "C" - from Account
67	76	Agreement Number X(10)	AN	Alphanumeric field generated by executing firm to identify an agreement
77	77	Bill Carrying Firm Indicator X(01)	AN	Y = Bill Carrying Firm N = Bill 3rd Party manually
78	78	FILLER X(01)	AN	Will contain SPACES
79	86	Adjustment Date 9(08)	N	YYYYMMDD - Date adjustment is made
87	88	Cycle Month 9(02)	N	Cycle month that adjustment is for
89	91	Currency Code X(03)	AN	Will contain a 3 character ISO currency code (i.e. USD)
92	141	Cash Adjustment Description X(50)	AN	Description of adjustment

**GPS FILE RECORD LAYOUT**

POSITION From To		FIELD NAME		FORMAT	DESCRIPTION AND COMMENTS
142	156	Adjustment Amount	9(15)	N	999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field)
157	157	Status Code	X(01)	AN	SPACE = Normal status R = adjustment rejected by opposite firm, will contain message M = adjustment rejected with a related memo, this value will only exist until the rejections from GAINS rolls off the new system.
158	158	Expired/Carryover Indicator	X(01)	AN	SPACE = Normal status, give-up trade fee paid E = Record is expired/deleted from GPS C = Record not paid and carried over to next month
159	159	Production/Test Indicator	X(01)	AN	<b>P</b> = Firm in banking, production status. <b>T</b> = Firm <u>not</u> in banking, production status.
160	200	FILLER	X(41)	AN	Will contain SPACES

## GPS FILE RECORD LAYOUT

### ACCOUNT RECORD LAYOUT

POSITION From To		FIELD NAME	FORMAT	DESCRIPTION AND COMMENTS
1	1	File / Record Type X(01)	AN	C = Account
2	2	Record Type X(01)	AN	E = Executing firm record C = Carrying firm record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	Carrying Firm Code X(05)	AN	Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES
26	35	Executing Firm Trading Account Number X(10)	AN	The executing firm's trading account number from which the positions are given up from.
36	45	Carrying Firm Trading Account Number X(10)	AN	The carrying firm's trading account number from which the positions are given up to.
46	55	Carrying Firm Account Number (reformatted GPS version) X(10)	AN	The carrying firm's trading account number as reformatted by GPS (e.g., remove all leading spaces and zeros).
56	65	Profit Center X(10)	AN	The profit center at the executing firm to which revenue will be assigned.
66	66	Profit Center Source X(01)	AN	Indicator that will denote whether the profit center was taken from the agreement or at the account level. Indicators are as follows: "G" - from Agreement "C" - from Account
67	76	Agreement Number X(10)	AN	Alphanumeric field generated by executing firm to identify an agreement
77	116	Customer Name X(40)	AN	Customer name on the agreement.
117	166	Customer Contact X(50)	AN	Customer contact name.
167	190	Customer Contact Phone X(24)	AN	Customer contact phone number
191	191	Production/Test Indicator X(01)	AN	<b>P</b> = Firm in banking, production status. <b>T</b> = Firm <u>not</u> in banking, production status.
192	192	CTI Code X(01)	AN	Customer Type Indicator code - Field used in GPS for informational purposes only.
193	193	Fee Code X(01)	AN	Clearing Fee code - Field used in GPS for informational purposes only.

**GPS FILE RECORD LAYOUT**

POSITION From To		FIELD NAME	FORMAT	DESCRIPTION AND COMMENTS
194	194	Origin X(01)	AN	Origin code - Field used in GPS for informational purposes only.
195	195	Account Status X(01)	AN	SPACE = Normal status R = adjustment rejected by opposite firm, will contain message M = adjustment rejected with a related memo, this value will only exist until the rejections from GAINS rolls off the new system.
196	196	Bill Carrying Firm Indicator X(01)	AN	Y = Bill Carry Firm N = Bill 3rd Party manually
197	200	FILLER X(04)	AN	Will contain SPACES

## GPS FILE RECORD LAYOUT

### RATE RECORD LAYOUT

POSITION From To		FIELD NAME	FORMAT	DESCRIPTION AND COMMENTS
1	1	File / Record Type X(01)	AN	R = Rate
2	2	Record Type X(01)	AN	E = Executing firm record C = Carrying firm record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	Carrying Firm Code X(05)	AN	Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES
26	66	FILLER X(41)	AN	Will contain SPACES
67	76	Agreement Number X(10)	AN	Alphanumeric field generated by the executing firm to identify a give-up agreement
77	84	Effective Date 9(08)	N	YYYYMMDD - Date which the rate set took effect.
85	92	Expiration Date 9(08)	N	YYYYMMDD - Date which the rate set expired
93	94	Exchange Code X(02)	AN	2 character exchange code
95	104	Commodity Code X(10)	AN	Commodity Code can now consist of 2 or more characters.
105	107	Currency Code X(03)	AN	Will contain a 3 character ISO currency code (i.e. USD)
108	108	EFP Indicator X(01)	AN	B=EFP Block Trade E=EFP Trade ( <i>Exchange for Physical</i> ) N= EFR Trade ( <i>Exchange for Risk</i> ) T= EFS Trade ( <i>Exchange for Swap</i> ) Blank = Not an EFP trade
109	109	APS Indicator X(01)	AN	A = Average Price System trade G = Give-Up Trade. Blank = Any trade
110	110	Session Indicator X(01)	AN	D= Day E= Evening G=GLOBEX Blank = Any trade



**GPS FILE RECORD LAYOUT**

<b>POSITION From      To</b>		<b>FIELD NAME</b>	<b>FORMAT</b>	<b>DESCRIPTION AND COMMENTS</b>
111	111	Spread Indicator X(01)	AN	D = Differential Spreads L = Legged Spreads S or 6 = Spread N = Non Spread Blank = Any trade
112	119	Future Rate 9(08)	N	Rate used for future trades. 99,999.999 where the (.) and (,) are implied.
120	127	Option Rate 9(08)	N	Rate used for option trades 99,999.999 where the (.) and (,) are implied.
128	133	Record Sequence Number (Rank) 9(06)	N	6 digit field which will sequence the hierarchy of all rates within a rate set
134	134	Rate Status X(01)	AN	Only populated for carrying firms: R = adjustment rejected by opposite firm, will contain message M = adjustment rejected with a related memo, this value will only exist until the rejections from GAINS rolls off the new system.
135	142	Update Date X(08)	AN	Reflects the last maintenance date of the record.
143	200	FILLER X(58)	AN	Will contain SPACES

**GPS FILE RECORD LAYOUT****PAYMENT RECORD LAYOUT**

<b>POSITION From To</b>		<b>FIELD NAME</b>	<b>FORMAT</b>	<b>DESCRIPTION AND COMMENTS</b>
1	1	File / Record Type X(01)	AN	P = Payment
2	2	Record Type X(01)	AN	E = Executing firm record C = Carrying firm record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	Carrying Firm Code X(05)	AN	Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES
26	35	FILLER X(10)	AN	Will contain SPACES
36	45	Carrying Firm Trading Account Number X(10)	AN	The corrected carrying firm's trading account number
46	55	Carrying Firm Account Number (reformatted GPS version) X(10)	AN	The carrying firm's trading account number as reformatted by GPS (e.g., remove all leading spaces and zeros).
56	65	Profit Center X(10)	AN	The profit center at the executing firm to which revenue will be assigned.
66	66	Profit Center Source X(01)	AN	Indicator that will denote whether the profit center was taken from the agreement or at the account level. Indicators are as follows: "G" - from Agreement "C" - from Account
67	76	Agreement Number X(10)	AN	Alphanumeric field generated by executing firm to identify an agreement
77	77	Bill Carrying Firm Indicator X(01)	AN	Y = Bill Carrying Firm N = Bill 3rd Party manually
78	86	FILLER X(09)	AN	Will contain SPACES
87	88	Payment Month 9(02)	N	Cycle month that payment is for
89	91	Currency Code Indicator X(03)	AN	Will contain a 3 character ISO currency code (i.e. USD)
92	106	Unadjusted Give-up Revenue 9(15)	N	999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field)

**GPS FILE RECORD LAYOUT**

POSITION From To		FIELD NAME	FORMAT	DESCRIPTION AND COMMENTS
107	121	Cash Adjusted 9(15)	N	999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field)
122	136	Detail Disputed 9(15)	N	999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field)
137	151	Total Amount Due 9(15)	N	999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field)
152	159	Number of Contracts 9(08)	N	Total number of contracts in payment record
160	160	Payment Status X(01)	AN	SPACE = Normal status R = adjustment rejected by opposite firm, will contain message M = adjustment rejected with a related memo, this value will only exist until the rejections from GAINS rolls off the new system.
161	161	Production/Test Indicator X(01)	AN	<b>P</b> = Firm in banking, production status. <b>T</b> = Firm <u>not</u> in banking, production status.
162	171	Executing Firm Account X(10)	AN	The executing account's number if it was used as a pricing criterion. If not, this field will be blank.
172	200	FILLER X(29)	AN	Will contain SPACES

**GPS FILE RECORD LAYOUT****THIRD PARTY BILLING RECORD LAYOUT - PART I**

<b>POSITION From To</b>		<b>FIELD NAME</b>	<b>FORMAT</b>	<b>DESCRIPTION AND COMMENTS</b>
1	1	File / Record Type X(01)	AN	3 = 3rd Party Billing
2	2	Record Type X(01)	AN	E = Executing firm record
3	10	Process Date X(08)	AN	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	FILLER X(05)	AN	Will contain SPACES
26	35	Executing Firm Trading Account Number X(10)	AN	The executing firm's trading account number from which the positions are given up from.
36	45	Agreement Number X(10)	AN	Alphanumeric field generated by executing firm to identify an agreement
46	95	Customer Contact Name X(50)	AN	The name of the contact person at the customer site
96	120	Customer Contact Phone Number X(25)	AN	The phone number of the contact person at the customer site
121	170	Third Party Billing Address Line 1 X(50)	AN	The first address line for 3rd party billing
171	193	FILLER X(23)	AN	Will contain SPACES
194	199	Record Number X(06)	AN	Record number within 3rd party billing section
200	200	Sequence Number X(01)	AN	Sequence number within a given record Number - Value = 1

**GPS FILE RECORD LAYOUT****THIRD PARTY BILLING FILE LAYOUT - PART II**

<b>POSITION From To</b>		<b>FIELD NAME</b>	<b>FORMAT</b>	<b>DESCRIPTION AND COMMENTS</b>
1	1	File / Record Type X(01)	AN	3 = 3rd Party Billing
2	2	Record Type X(01)	AN	E = Executing firm record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	FILLER X(05)	AN	Will contain SPACES
26	75	Third Party Billing Address Line 2 X(50)	AN	The second address line for 3rd party billing
76	125	Third Party Billing Address Line 3 X(50)	AN	The third address line for 3rd party billing
126	175	Third Party Billing Address Line 4 X(50)	AN	The fourth address line for 3rd party billing
176	193	FILLER X(18)	AN	Will contain SPACES
194	199	Record Number X(06)	AN	Record number within 3rd party billing section
200	200	Sequence Number X(01)	AN	Sequence number within a given record Number - Value = 2'

## GPS FILE RECORD LAYOUT

### AGREEMENT

POSITION From To		FIELD NAME	FORMAT	DESCRIPTION AND COMMENTS
1	1	File / Record Type X(01)	AN	G = Agreement
2	2	Record Type X(01)	AN	E = Executing firm record C = Carrying firm record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	26	FILLER X(06)	AN	Will contain SPACES
27	66	Executing Firm Contact Name X(40)	AN	Will list the Contact Name.
67	76	Agreement Number X(10)	AN	Alphanumeric field generated by the executing firm to identify a give-up agreement
77	84	Agreement Effective Date 9(08)	N	YYYYMMDD - Date which the agreement took effect.
85	109	Executing Firm Phone Number X(25)	AN	Phone Number of the executing firm.
110	119	Executing Firm Account Number X(10)	AN	Executing firm account number for this customer/agreement.
120	129	Profit Center X(10)	AN	The profit center at the executing firm to which revenue will be assigned.
130	169	Customer Name X(40)	AN	Customer's name on the Agreement
170	177	Customer Reference Number X(08)	AN	Number assigned by the Executing firm
178	178	Bill Carry Firm Ind X(01)	AN	<b>Y</b> = Carry Firm should be automatically billed through GPS. <b>N</b> = Indicates this is a Third Party agreement.
179	179	Inter-FCM Agreement X(01)	AN	<b>Y</b> =This is an Inter-FCM agreement which encompasses all accounts at a single carrying firm not defined in another agreement. <b>N</b> =Not an Inter-FCM agreement which allows entry of multiple carrying firms and accounts under the agreement.
180	184	Inter-FCM Firm ID 9(05)	N	Associated Bill Firm Number
185	200	FILLER X(16)	AN	Will contain SPACES