

Annexure 1

Format: CM Collateral Allocation Upload file and Response file

A. File Format: CM Collateral Allocation Upload file

File Nomenclature	ICCLCOLL_CMCODE_DDMMYYYY_batchno (CMs will have to upload single file for all segments. File Nomenclature date i.e., DDMMYYYY should be the current business date.) Batch No – Batch no will be unique four-digit sequence no (0001 to 9999)
File type	CSV (Comma separated)
Frequency of reporting	Online basis. It will always be a final file at client level.

Sr. No	Field Name	Data Type	Remarks
1	Current Date	Char (11)	DD-MMM-YYYY. Date will be the current business date (file upload date). It should match with the date mentioned in file nomenclature.
2	Segment Indicator	Char (03)	*Values shall be CM, FO, CD, CO, SLB, OFS, TPR, ITP, DT and NCB
3	Clearing Member Code	VarChar (5)	ICCL CM Code
4	Trading Member Code	VarChar (5)	TM Code
5	CP Code	VarChar (12)	CP Code
6	Client Code	VarChar (10)	UCC Code. Value should be Blank when CP code is populated, or Account type is 'P'
7	Account Type	Char (1)	P-prop, C-Client
8	Cash & Cash Equivalents Amount	Number (15,2)	Value in Rs. (Cash + FDR +BG)
9	Transfer to segment	Char (03)	Values shall be CM, FO, CD, CO, SLB, OFS, TPR, ITP, DT and NCB (Actual value to be provided only in case of transfer from one segment to another. In all other cases value should be blank)
10	Filler 1		Reserved for future
11	Filler 2		Reserved for future
12	Filler 3		Reserved for future
13	Filler 4		Reserved for future
14	Filler 5		Reserved for future
15	Action	Char (1)	Expected sample value: Allocated Collateral amount (A) Transfer (T)

***Segment description –**

CM – Equity Cash Segment
FO – Equity Derivatives Segment
CD – Currency Derivatives Segment
CO – Commodity Derivatives Segment
SLB – SLB Segment
OFS – Offer for Sale Segment.
TPR – Tri-party Repo Segment
ITP – ITP Segment

Notes:

1. File to be uploaded on extranet URL <https://member.bseindia.com>

Path Menu: uploads→select file type, Collateral Allocation File-→ & Click upload.
2. Maximum 50,000 records can be uploaded in a single allocation file.
3. After upload of the first full allocation file, all subsequent files uploaded by CMs would be for changing the allocated collateral amounts (except incase of transfer) of existing TM/Client/CP or for adding collateral allocation for any new TM/Client/CP.
4. The allocated amount (except incase of transfer) mentioned in the file would be the allocation requested amount for the respective data string i.e., segment wise collateral allocated for respective CM/TM/Client/CP. Accordingly, the allocated amount provided in the file would replace the previous values for the mentioned data string. However, in case of transfer of collateral amount from one segment to another segment, CM should mention the actual amount to be transferred in the field against “Sr No. 8” and mention the segment where the collateral amount is to be transferred in the field against “Sr No. 9”.

5. Format: Input fields for each client/proprietary type

Sr. No.	Level	Clearing Member Code	Trading Member Code	CP Code	Client Code	Account Type	Mandatory
1	CM Proprietary account	CM Code	Blank	Blank	Blank	P	Yes
2	CM's own TM Proprietary account	CM Code	TM Code	Blank	Blank	P	No*
3	CM's aggregated CP Proprietary account	CM Code	(-) TM Code	Blank	Blank	P	No*
4	Clients account	CM Code	TM Code	Blank	Client Code	C	Yes
5	CP account	CM Code	Blank	CP Code	Blank	C	Yes
6	TM's Proprietary account	CM Code	TM Code	Blank	Blank	P	Yes

CM should input the above applicable fields for allocation pertaining to each type.

1) CM Proprietary account

Allocation would be at CM Proprietary level. This allocation would be available towards the excess non-cash collateral of all TMs and their clients including the CM's own TM and CP clients.

Example:

CM: 1234;

2) CM's own TM Proprietary account

Allocation would be at CM's own TM's Proprietary level. This allocation would be available towards the excess non-cash collateral of clients clearing directly through the CM in its capacity as a TM. Excess cash-equivalent collateral of the CM's own TM Proprietary account would first be used to offset the excess non-cash collateral of his clients. In case, excess cash-equivalent collateral of the CM's own TM Proprietary account is not provided or is insufficient to offset the excess non-cash collateral of his clients, then the excess cash-equivalent collateral of the CM as in point 1 would be used.

Example:

CM: 1234; TM:1234

3) CM's aggregated CP Proprietary account

Allocation would be at CM's CP Proprietary level. This is an additional functionality for the CM to allocate his own collateral for all CP clients cleared by him on an aggregate basis. This allocation would be available only towards the excess non-cash collateral of CPs clearing directly through the CM. Excess cash-equivalent collateral of the CM's own CP Proprietary account would first be used to offset the excess non-cash collateral of his CPs. In case, excess cash-equivalent collateral of the CM's own CP Proprietary account is not provided or is insufficient to offset the excess non-cash collateral of his CPs, then the excess cash-equivalent collateral of the CM as in point 1 would be used.

Example:

CM: 1234; TM: -1234;

4) Client account

This is applicable for clients of the CM in its capacity as a TM or for any clients of the other TM(s) clearing through the CM.

Example:

CM: 1234; TM:1234; Client Code: ABC

Or

CM: 1234; TM:4370; Client Code: PQR

5) CP account

This is applicable for CPs directly clearing through the CM.

Example:

CM: 1234; CP Code: XYZ

6) TM's Proprietary account

Allocation would be at TM Proprietary level.

Example:

CM: 1234; TM: 4370;

* Point 2 and Point 3 are additional optional allocation levels provided by ICCL to enable the CM to ring-fence the CM's own client/CP trades from the trades executed by his other TMs.

6. In case of allocation to CM Prop, values in TM Code, CP Code, Client Code will be blank

7. In case of allocation to TM Prop, values in CP Code, Client Code will be blank
8. In case of allocation to CP, values in TM Code, Client Code will be blank
9. A response file will be provided to the CMs for the above collateral break-up on Member Extranet portal under folder 'Allocation Response File' for rejected records. The format of response file is provided below:

B. Format: CM Collateral Allocation Response file

File Nomenclature	Res_ICCLCOLL_CMCODE_DDMMYYYY_batchno
File type	CSV (Comma separated)

Sr. No	Field Name	Data Type	Remarks
1	Current Date	Char (11)	DD-MMM-YYYY. Date shall be the current business date (file upload date)
2	Segment Indicator	Char (03)	*Values shall be CM, FO, CD, CO, SLB, OFS, TPR, ITP, DT and NCB
3	Clearing Member Code	VarChar (5)	ICCL CM Code
4	Trading Member Code	VarChar (5)	TM Code
5	CP Code	VarChar (12)	CP Code
6	Client Code	VarChar (10)	UCC Code. Value should be Blank when CP code is populated, or Account type is 'P'
7	Account Type	Char (1)	P-prop, C-Client
8	Cash & Cash Equivalents Amount	Number (15,2)	Value in Rs. (Cash + FDR +BG)
9	Transfer to segment	Char (03)	Values shall be CM, FO, CD, CO, SLB, OFS, TPR, ITP, DT and NCB
10	Filler 1		Reserved for future
11	Filler 2		Reserved for future
12	Filler 3		Reserved for future
13	Filler 4		Reserved for future
14	Filler 5		Reserved for future
15	Action	Char (1)	Expected sample value: Allocated Collateral amount (A) Transfer (T)
16	Error code/Error reason	VarChar (50)	In case of rejection, appropriate error code/error reason to be displayed.

- a) A report utility will be provided in ICCL Collateral system to view the status of allocation file uploaded.
- b) In case of erroneous records, following Error codes with reasons will be provided for rejected entries in the field "Sr No. 16": -

1. Invalid CM Code in File nomenclature (For Invalid CM code in file nomenclature, entire file would be rejected.)
2. Invalid CM Code in respective field record (For Invalid CM code in respective field record, respective record would be rejected.)
3. Invalid TM Code (For Invalid TM code respective record would be rejected.)
4. Invalid segment indicator (Records pertaining to wrong segment would be rejected.)
5. Invalid CP Code (For Invalid CP code respective record would be rejected.)
6. Total Allocated amount is more than available collateral (entire file would be rejected)
7. Negative values in amount field not accepted (Respective records would be rejected)
8. Request Rejected due to non-availability of un-utilized collateral (Respective record would be rejected)
9. File format error (Invalid date, Junk characters, Blank rows – entire file would be rejected)

end of document