

## NOTICES

<b>Notice No.</b>	20230120-19	<b>Notice Date</b>	20 Jan 2023
<b>Category</b>	Settlement/RMS	<b>Segment</b>	General
<b>Subject</b>	Segregation and Monitoring of Collateral at Client Level- Update		

### Content

To

All Members/Participants,

This is with reference to Indian Clearing Corporation Ltd (ICCL) [circular no 20220729-60 dated 29 July 2022](#) & circular no [20220819-5 dated 19 August 2022](#) regarding Segregation and Monitoring of Collateral at Client Level - Penalty mechanism for Short Allocation. In context of the same, Members are hereby requested to note the following:

- On daily basis, Members will be provided segment wise, client wise, Intraday short allocation reports taken at random snapshots akin to Intraday Margin files as per the below format with effect from Monday, January 23, 2023.

File Name: Intraday short allocation file to clearing member/Trading member

<b>File type</b>	CSV	
<b>File path</b>	Extranet (transaction folder of respective segment)	
<b>Segment</b>	<b>Clearing Member file name</b>	<b>Trading Member file name</b>
Equity cash	EQ_INTRADAY_SHRTCOLL_CMCODE_DDMMYYYY_NN.CSV	EQ_INTRADAY_SHRTCOLL_TMCODE_DDMMYYYY_NN.CSV
Equity Derivatives	EDX_INTRADAY_SHRTCOLL_CMCODE_DDMMYYYY_NN.CSV	EDX_INTRADAY_SHRTCOLL_TMCODE_DDMMYYYY_NN.CSV
Currency Derivatives	CDX_INTRADAY_SHRTCOLL_CMCODE_DDMMYYYY_NN.CSV	CDX_INTRADAY_SHRTCOLL_TMCODE_DDMMYYYY_NN.CSV
Commodity Derivatives	BCX_INTRADAY_SHRTCOLL_CMCODE_DDMMYYYY_NN.CSV	BCX_INTRADAY_SHRTCOLL_TMCODE_DDMMYYYY_NN.CSV
SLBS	SLB_INTRADAY_SHRTCOLL_CMCODE_DDMMYYYY_NN.CSV	SLB_INTRADAY_SHRTCOLL_TMCODE_DDMMYYYY_NN.CSV

Sr No	Field name	Sample values
1	Current date	19012023
2	Segment indicator	CAPITAL, FUTURES, CDX, COMMODITY, SLB
3	Clearing Member code	1001
4	Trading Member code	1002
5	Client Code	OWN- Prop, Client code- VG001
6	CP Code	For CP transactions: ANGEL0000001
7	Total cash collateral	100
8	Total non cash collateral	50
9	Total Collateral	150
10	Minimum margin	200
11	Intraday short collateral	50

The detail modalities of intraday reporting including file formats for the same shall be informed separately.

In case of any clarification, members may contact their Relationship Managers or any of the following ICCL officials:

Sr. No.	Team	Coordinates
1.	ICCL Ops	022 2272 5648 022 2272 8567 022 2272 8843 022 2272 8881

For and on behalf of the Indian Clearing Corporation Limited

Hitesh Shah  
Dy. General Manager

Roanna Lewis  
Senior Manager