

Instructions for reporting of retainment reasons in Collateral Segregation file:

1. Members are required to report disaggregated segment-wise collateral data across all clients on a daily basis as per the existing mechanism.
2. With regards to reporting of retainment reasons in the collateral segregation file, members may note that there are no structure changes and retainment reasons are expected to be reported under the existing data fields as detailed in subsequent points.
3. Retainment Reason code is captured under column 52 - MTF/Non MTF and the header is modified to MTF/Non MTF indicator/Reason code. Below are Retainment reasons applicable:

Reason Code	Reason Description
RC01	Receipt of funds from the clients post stipulated cut off time in the USCNBA(s).
RC02	The FDRs already liened to the CC but not deposited with the CC being in transit (including renewal cases) and subsequently deposited with the CC within next 5 settlement days.
RC03	MFOS in transit and subsequently pledged to the CC on or before next settlement day
RC04	Funds retained in the DSCNBA on account of payout instructions submitted to the bank but processed on or before next settlement day/funds payout instructions failed in the banking system subject to adequate documentary evidence from Bank.
RC05	Funds retained in the DSCNBA on account of cheques issued to client but not cleared. [Note: The SB/CMs should ensure that if the cheque is not cleared in next 5 settlement days from the date of issuance, then the funds representing such uncleared cheques mandatorily needs to be upstreamed to the CC on 6th Settlement day.]
RC06	Funds credited back by the CC in the settlement account on account of OFS.
RC07	Funds retained in the USCNBA account before cut off time but not processed due to failure in the banking system subject to adequate documentary evidence from Bank.
RC08	Funds retained overnight in DSCNBA account on running account settlement days.
RC09	Retained for other than stipulated justifications reasons

4. Members are required to report retention amount at consolidated level (across all UCCs @TM level and across all TMs / CP @CM level) for each of the reason codes under
 - Cash retained by TM (Column no. 22)
and / or
 - Cash retained with CM (Column no.38)

5. Members may note that in rows where retainment reason is uploaded, rest of the fields will either be “0” / NA depending on data type (0 in case of numeric & “NA” in case of character). However, the following fields shall be left blank when retainment reason is reported:
 - CP CODE
 - CP PAN
 - Client PAN
 - Account Type
 - Segment Indicator
 - UCC Code

6. Members may note that the data pertaining to collateral retainment can be either included in existing collateral segregation file or separate file may be uploaded.

The Modified format of Client collateral segregation is given below.

Sr. No.	Field Name	Length (Max)	Existing Structure of Collateral segregation reporting format	Proposed changes for capturing retention reasons in the Collateral segregation Reporting
1	Date	DD-MM-YYYY	Date shall be the trade date for which reporting is done. It should match with the date mentioned in file nomenclature.	As per existing
2	Clearing Member PAN	Char (10)	Alpha-numeric clearing member PAN. Self-Clearing Member should insert PAN number in both CM PAN & TM PAN column	As per existing
3	Trading member PAN	Char (10)	Alpha-numeric trading member PAN Value can be Blank when CP code is there Self-Clearing Member	As per existing

			should insert PAN number in both CM PAN & TM PAN column	
4	CP Code	Char (12)	Alpha-numeric CP code Value can be Blank only when Client PAN is mentioned, or Account type is 'P'	If the reason code is entered in Column (52) then Value should be blank only
5	CP PAN	Char (10)	Alpha-numeric CP PAN Value can be Blank only when Client PAN is mentioned, or Account type is 'P'	If the reason code is entered in Column (52) then Value should be blank only
6	Client PAN	Char (10)	Alpha-numeric Client PAN Value can be Blank only when CP Code is mentioned or Account type is 'P' For PAN EXEMPT clients, members are required to enter 'PAN EXEMPT' in the Client PAN column (Column 6)	If the reason code is entered in Column (52) then Value should be blank only
7	Account Type	Char (1)	'P' for Pro and 'C' for Client/CP	If the reason code is entered in Column (52) then Value should be blank only
8	Segment Indicator	Char (03)	Values shall be the following: Values shall be CM, FO, CD, CO, SLB, OFS, TPR and DT	If the reason code is entered in Column (52) then Value should be blank only
9	UCC Code	Char (10)	Alpha-numeric UCC Code Value can be Blank when CP code is populated, or Account type is 'P'	If the reason code is entered in Column (52) then Value should be blank only
10	Financial Ledger balance-A in the books of TM for clients and in the books of CM for TM (Pro) and in the	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. Value shall be for the segment. It shall include the Credit entry on account of EPI and MTM values. Negative Balance allowed.	If the reason code is entered in Column (52) then Value should be "0" only

	books of CM for CP			
11	Financial Ledger balance (clear)-B in the books of TM for clients and in the books of CM for TM (Pro) and in the books of CM for CP	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value shall be for the segment. Financial ledger balance, after adjusting for open bills of the client, un-cleared cheques deposited or issued and the margin obligations. Open bills also contain 'value of credit entry posted in client ledger in lieu of successful EPI to CC'. Negative Balance allowed	If the reason code is entered in Column (52) then Value should be "0" only
12	Peak Financial Ledger Balance (Clear)-C in the books of TM for clients and in the books of CM for TM (Pro) and in the books of CM for CP	Number (20)	Value in Rs Decimals shall be allowed upto 3 digits Value shall be for the segment. Highest net credit balance for the segment during the day. However, in case there is clear debit balance for the segment, then report lowest net debit balance. Financial ledger balance, after adjusting for open bills of the client, un-cleared cheques deposited or issued and the margin obligations. Open bills also contain 'value of credit entry posted in client ledger in lieu of successful EPI to CC'. Negative Balance allowed	If the reason code is entered in Column (52) then Value should be "0" only
13	Bank Guarantee (BG) received by TM from clients and by CM from TM (Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits	If the reason code is entered in Column (52) then Value should be "0" only

14	Fixed Deposit Receipt (FDR) received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits	If the reason code is entered in Column (52) then Value should be "0" only
15	Approved Securities Cash Component received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
16	Approved Securities Non-cash component received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
17	Non-Approved Securities received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
18	Value of CC approved Commodities received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only

19	Other collaterals received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed up to 3 digits. Other collateral would be any other form not covered in Column 10 to Column 18	If the reason code is entered in Column (52) then Value should be "0" only
20	Credit entry in ledger in lieu of EPI for clients / TM Pro	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. Value of credit entry posted in ledger in lieu of successful EPI to CC, which is considered for margin purpose for the day.	If the reason code is entered in Column (52) then Value should be "0" only
21	Pool Account for clients / TM Pro	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. Value of the securities, which are sold and available in the Pool account of the member and considered for margin purpose for the day.	If the reason code is entered in Column (52) then Value should be "0" only
22	Cash Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral retained by the TM from client	Cash retained by TM to be indicated for each of the reason codes separately.
23	Bank Guarantee (BG) Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from client and retained with the TM	If the reason code is entered in Column (52) then Value should be "0" only
24	Fixed Deposit Receipt (FDR) Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from client and retained with the TM. It should not contain details of FDR passed on to the CM in any other form of collateral.	If the reason code is entered in Column (52) then Value should be "0" only
25	Approved Securities Cash Component	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only

	Retained by TM			
26	Approved Securities Non-cash component Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
27	Non-Approved Securities Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
28	Value of CC approved Commodities Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
29	Other Collaterals Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits.	If the reason code is entered in Column (52) then Value should be "0" only
30	Cash placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP.	If the reason code is entered in Column (52) then Value should be "0" only
31	Bank Guarantee (BG) placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. The details shall include BG created out of client funds. For account type 'C' the details shall include funded portion of BG and for account type 'P' the details shall include non-funded portion of BG. For TM Pro if BG is created from own funds and placed with Clearing Member the same shall also be included for account type 'P'.	If the reason code is entered in Column (52) then Value should be "0" only

32	Fixed deposit receipt (FDR) placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. The details shall include FD created out of client funds.	If the reason code is entered in Column (52) then Value should be "0" only
33	Approved Securities Cash Component placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
34	Approved Securities Non-cash component placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
35	Non-Approved Securities placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
36	Value of CC approved Commodities placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
37	Other Collaterals placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits.	If the reason code is entered in Column (52) then Value should be "0" only
38	Cash Retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM	Cash retained by CM to be indicated for each of the reason codes separately.

39	Bank Guarantee (BG) retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM.	If the reason code is entered in Column (52) then Value should be "0" only
40	Fixed deposit receipt (FDR) retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. It should not contain details of FDR passed on to the CC in any other form of collateral.	If the reason code is entered in Column (52) then Value should be "0" only
41	Approved Securities Cash Component retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
42	Approved Securities Non-cash component retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
43	Non-Approved Securities retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
44	Value of CC approved Commodities retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
45	Other Collaterals Retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from	If the reason code is entered in Column (52) then Value should be "0" only

			TM/CP and retained by the CM. Value after appropriate haircut	
46	Cash placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM.	If the reason code is entered in Column (52) then Value should be "0" only
47	Bank Guarantee (BG) placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM.	If the reason code is entered in Column (52) then Value should be "0" only
48	Fixed deposit receipt (FDR) placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM.	If the reason code is entered in Column (52) then Value should be "0" only
49	Approved Securities Cash Component placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
50	Approved Securities Non-cash component placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
51	Value of CC approved Commodities placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM. Value after appropriate haircut	If the reason code is entered in Column (52) then Value should be "0" only
52	MTF /Non MTF indicator/Reason Code	Char (07)	Values shall be either of the following: NON MTF	Values shall be either of the following: NON MTF

			<p>MTF NA NON MTF means all segments other than MTF (like CM, FO, CD, CO, SLB, MFSS and DEBT) (Since MTF is available in CM segment, system shall not accept MTF type in any segments other than CM segment)</p>	<p>MTF NA NON MTF means all segments other than MTF (like CM, FO, CD, CO, SLB, MFSS and DEBT) (Since MTF is available in CM segment, system shall not accept MTF type in any segments other than CM segment)</p> <p>RC01 RC02 RC03 RC04 RC05 RC06 RC07 RC08 RC09</p>
53	Uncleared Receipts	Number (20)	<p>Value in Rs. Decimals shall be allowed upto 3 digits. Cannot be blank either '0' or numeric value This will include (1) Value of cheques received from the clients, which are not cleared at EOD and/or (2) Funds received through Payment gateways however same is not credited in bank account at EOD</p>	<p>If the reason code is entered in Column (52) then Value should be "0" only</p>
54	Govt Securities / T bills received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	<p>Value in Rs. Decimals shall be allowed upto 3 digits Value of G-Sec / T-bills which is provided through E-Kuber and not by way of margin pledge-repledge mechanism</p>	<p>If the reason code is entered in Column (52) then Value should be "0" only</p>
55	Govt Securities /T-bills Retained by TM	Number (20)	<p>Value in Rs. Decimals shall be allowed upto 3 digits Value of G-Sec / T-bills which is provided through E-Kuber and not by way of</p>	<p>If the reason code is entered in Column (52) then Value should be "0" only</p>

			margin pledge-repledge mechanism	
56	Govt Securities/T bills placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value of G-Sec / T-bills which is provided through E-Kuber and not by way of margin pledge-repledge mechanism	If the reason code is entered in Column (52) then Value should be "0" only
57	Govt Securities/T bills retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value of G-Sec / T-bills which is provided through E-Kuber and not by way of margin pledge-repledge mechanism	If the reason code is entered in Column (52) then Value should be "0" only
58	Govt Securities–T bills placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value of G-Sec / T-bills which is provided through E-Kuber and not by way of margin pledge-repledge mechanism	If the reason code is entered in Column (52) then Value should be "0" only
59	Bank Guarantee (BG) Funded portion retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. For account type 'C' and 'P' the details shall include only funded portion of BG retained with CM. (Funded portion of BG to be shown for account type 'C' would be equal to value shown in account type 'C' in the column "Bank Guarantee (BG) retained with CM". Aggregate value of Funded portion of BG to be shown for account type 'P' in column "Bank Guarantee (BG) Funded portion retained with CM" and Non funded portion of BG to be shown for account type 'P' in column "Bank Guarantee (BG) Non funded portion retained	If the reason code is entered in Column (52) then Value should be "0" only

			with CM" should be equal to the value shown in account type 'P' in the column "Bank Guarantee (BG) retained with CM")	
60	Bank Guarantee (BG) Non funded portion retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. For account type 'P' the details shall include non funded portion of BG retained with CM For account type 'C' same is NA Note: Aggregate value of Funded portion of BG to be shown for account type 'P' in column "Bank Guarantee (BG) Funded portion retained with CM" and Non funded portion of BG to be shown for account type 'P' in column "Bank Guarantee (BG) Non funded portion retained with CM" should be equal to the value shown in account type 'P' in the column "Bank Guarantee (BG) retained with CM".	If the reason code is entered in Column (52) then Value should be "0" only
61	Bank Guarantee (BG) Funded portion placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. For account type 'C' and 'P' the details shall include only funded portion of BG placed with ICCL. Note: Funded portion of BG to be shown for account type 'C' would be equal to value shown in account type 'C' in the column "Bank Guarantee (BG) placed with ICCL". Aggregate value of Funded portion of BG to be shown for account type 'P' in column "Bank Guarantee (BG) Funded portion placed with ICCL" and Non funded	If the reason code is entered in Column (52) then Value should be "0" only

			portion of BG to be shown for account type 'P' in column "Bank Guarantee (BG) Non funded portion placed with ICCL" should be equal to the value shown in account type 'P' in the column "Bank Guarantee (BG) placed with ICCL".	
62	Bank Guarantee (BG) Non funded portion placed with ICCL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. For account type 'P' the details shall include non-funded portion of BG placed with ICCL. For account type 'C' same is NA Note: Aggregate value of Funded portion of BG to be shown for account type 'P' in column "Bank Guarantee (BG) Funded portion placed with ICCL" and Non funded portion of BG to be shown for account type 'P' in column "Bank Guarantee (BG) Non funded portion placed with ICCL" should be equal to the value shown in account type 'P' in the column "Bank Guarantee (BG) placed with ICCL".	If the reason code is entered in Column (52) then Value should be "0" only
63	Settlement Amount	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. Note: The amount of funds released on account of running account settlement of client on settlement date as per BSE circular 20220727-48 dated July 27, 2022 and debited from bank account on next day of settlement date shall be provided. Aforesaid value shall be provided only in the	If the reason code is entered in Column (52) then Value should be "0" only

			submission made for the next working day after the settlement date as per aforesaid circular e.g., if settlement date is October 07, 2022 as per aforesaid circular, then said data needs to be provided in the submission made for next day i.e. October 10, 2022. Value should be mentioned 0 in the submissions made for other days.	
64	Unclaimed/ Unsettled Client Funds	Char(03)	YES NA Note: In case a member is unable to settle the client account due to non-availability of client's bank accounts and non-traceability of client as per BSE Circular No. 20200210-47 dated February 10, 2020, then member shall write Yes, else NA	If the reason code is entered in Column (52), only then NA should be entered.
65	Cash Collateral FOR MTF Position	Number (20)	Value in Rs. (Decimals shall be allowed upto 3 digits) NA Note: Cash collateral collected from clients for the MTF positions and available in books of accounts maintained for MTF. Value will be mentioned in MTF indicator only and Value will be NA for Non-MTF indicator	If the reason code is entered in Column (52) then Value should be "0" only