

Reporting for EOD Short Allocation of Collateral Implements from 01.08.2022 (NCL/CMPT/52986)

This is tentative workflow of Upload of EOD Short Allocation Client Wise

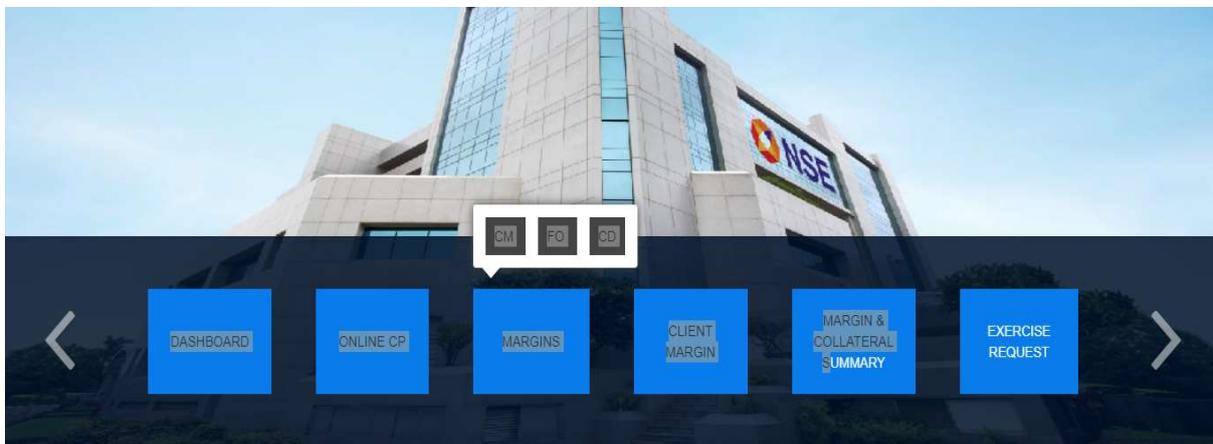


Collection / Download of margin files from N Mass login:-

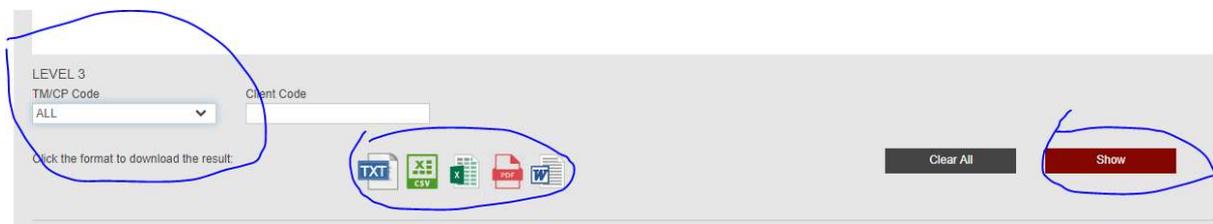
<https://www.connect2nsccl.com/auth/#/login>

After Successful login in NMASS

go to MARGINS TAB , You can download CM , FO & CD Margin files



1) CM margin files : After selection of CM options -> Go End of the page @ LEVEL 3 Select all and click **show** , csv file generated for CM margin

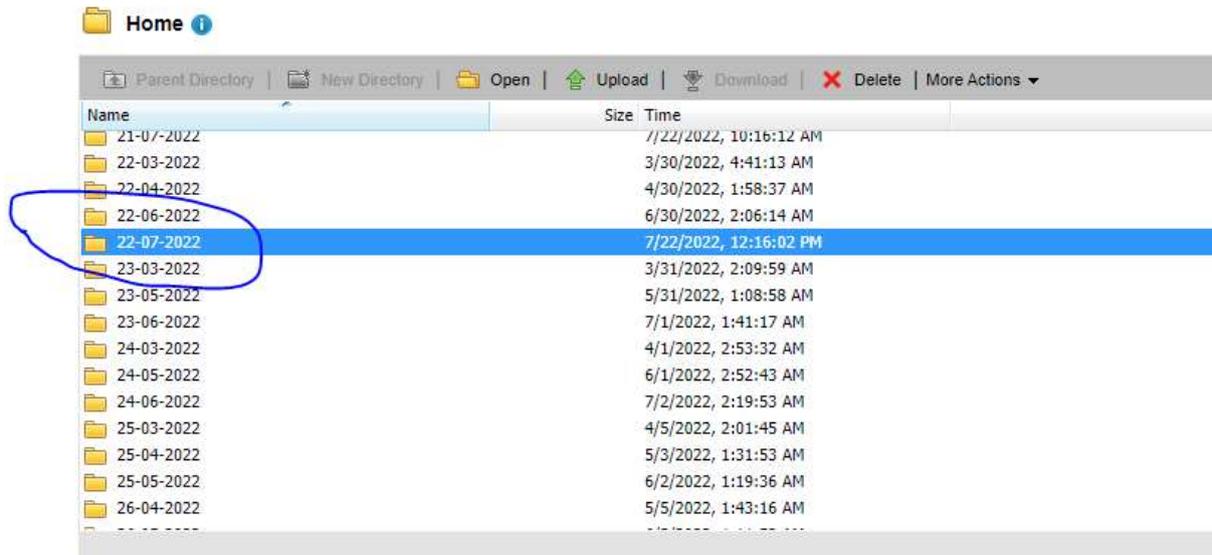


For F&O and CD margin files same process as above.

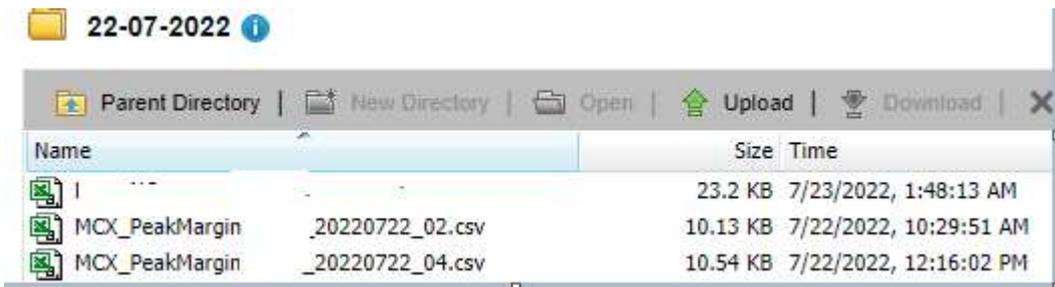
For MCX Margin files :

Click Link : <https://sftp.mcxindia.com/?Command=Login>

After login select the report dated folder



Download the **latest** margin file as below



Workflow in Shilpi Applications

Inspection Reports

Client Master Export / Trades Digital Logs

Client Active/Inactive Reports Trade Files/Sauda Register

Top Symbol/Bussness Volume/Turn Sett. Verification Of Payin/Payout

Details of Payin/Payout of Sec. Register of Securities

Client Beneficiary Stock Reco. F&O Margin Reporting Files

Unutilised Funds Collateral Stock Details

Settlement of Accounts Bank Reconciliation

Sebi Fund Supervision Report Standardization Reports

Day Wise Payin Obligation Datewise Turnover

Last Trade Done AgeingDebit Recovery Report

Reporting of Client level Cash Equivalent AND Bank Account Balances

Weekly 'Statement of Accounts' for Funds, Securities and Commodities

Computation of Securities Transaction Price Index (STPI)

INTERNAL RISK ASSESSMENT TEMPLATE FOR LAST 5 YEARS

Segregation_Monitoring_Collateral_Client_Level_Reporting **New**

capex10

Invoke for Reconc

ashdeep Bldg
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600(30 Lines)

E.Mail: support@shilpisoft.com

Reporting of Segregation and Monitoring of Collateral at Client Level NSE/INSP/49348 (Ver 4.1)

Segment Selection: Capital Commodity Include Commodity Bank Balance As Per Fin. Ldgr

File Export For Clearing: Corporation Member Both With Margin 50/50

Calculation Parameters:
 Report Date: 22-07-2022
 Margin Date: 22-07-2022
 Margin Date FX: 22-07-2022
 Margin Date Com: 22-07-2022
 Closing Price: 21-07-2022
 Variance From: MEMBERVAR
 Auto Inter Segment Fund Transfer
 Delete Auto Inter Segment Transfer

CM Clearing Member Pan No. AABCB6140Q Exp CM /FO Only Exp CM Only
 FO Clearing Member Pan No. AABCB6140Q Exp CM /FO/CDS Only Exp Fo Only
 FX Clearing Member Pan No. AABCB6140Q CASH ICCL AND FO/CDS NCL Exp Curr Only
 CO Clearing Member Pan No. AABCB6140Q CUR ICCL AND FO/CDS NCL Exp Comm Only

Clg. Member: [Dropdown] Batch No. 01 Make Single Batch Margin Clients Only

File Export Path: [Text Box]

Deposit Export For Trading Day: 25-07-2022

Buttons: Client Monitoring Report, Deposit Export

Eod CC Fund Import

Client Code For: [Text Box] Auto Fund Delete: [Text Box]

Buttons: BGR/FDR Details, Scrip Master, Inter Segment Fund Export, Segment Wise Balance, Share Details Export

Parameters For Deposit Upload:
 Add EPN Value Up to Margin
 Adjust Next Day Billing Amount
 Adjust Debit Bills Only
 Less Payment UnClearCheque
 Add Deposit UnClearCheque
 Add Margin Pledge Value up to Marg

IMP -> Before Calculate add all your deposit with CC/CM in BGR/FDR and Cash either it your fund or your client fund deposit to CC/CM and this amount is not to Be Greater than client Deposit Limit.

***** Before Uploading the Reports Please ensure :-

1. Your All Client bank account should be reconciled Up to Report Date
2. For SCM reports collaterals retained Value Column 20- 29 and Column 30-45 is zero
3. Client Collateral placed with CC shall be reported Client and PRO Separately
4. Cash Retain (22) With TM shall be clear balance (11) if client has Credit Balance
5. Fin Ledg. Balance (10) includes EPI Credit Value (20) only for CM Segment
6. (25) Approved Securities Cash Component Shall be mark Cash Component 'Y' and Pledgeable Also in Scrip Master
7. MTF funded stocks/Ledger need not be reported, Only MTF Collateral Fund/Security needs to be reported under CM Segment.
8. Reporting to CC/CM should be segment wise TM-CM and CM-CC
9. Haircut rates shall be as per the Var file, other wise Broker Define Var (Retain By TM)

Approve Securities/Cash Component List Click Here and go for 20 th day

NUM

Once you Click EOD FF Fund Imports Option given above Reports.

Follow below Sequence of File Imports

- 1) Before calculation of (EOD) Day Export file , need to import all files @ **NMASS Margin File** above selection .
- 2) First import NMASS Margin File and then import Success file upload on NMASS Portal for day change fund.

Eod Clg Fund Import

Segment: FO

File Import File: [Empty]

Margin Date: 23-07-2022

NMASS Margin File

ICCL Clearing

RTRMS Margin File

CC01 File

Globe Capital File

MCX Peak Margin File

Delete ONLY CC01 and CC02

Import Eod Fund /Margin

Success File Import

File Download Path : /FAOFTP/F<MEMBER CODE>/REPORTS for CC01 For TM and CC02 for CM

File Name : F_CC02_<MEMBER CODE>_<DDMMYYYY>.csv

MCX File Name :MCX_WebAllocationDeallocationtmid_YYYYMMDD.CSV

ICCL File Name :ClientAllocation_memberid_yyyymmdd.csv

- 3) After import NMASS Margin Files. You can change Segment FUND value on NMASS by Manually /File upload and API. If you have change any fund value in any segment add/deduct on NMASS, You can update also through EOD CC Fund Import → CC Margin view/edit by select code and segment and change new fund value and then save.
- 4) After 3.30 P.M. on the Trading Day and taken all file from NMASS . Please put all the vouchers received/payment from client and update DP37,Margin Pledge/Re-Pledge Files. You are require to calculate data not click on Adjust next Day billing.
- 5) For EOD Deposit upload . After Calculate data change the deposit export date to current trading ad make files as per segment wise and export. After export the file upload to NMASS Portal and get the success file.

4) For Next trading day deposit upload import CC01/CC02 File and upload the file import EOD/FUND MARGIN.

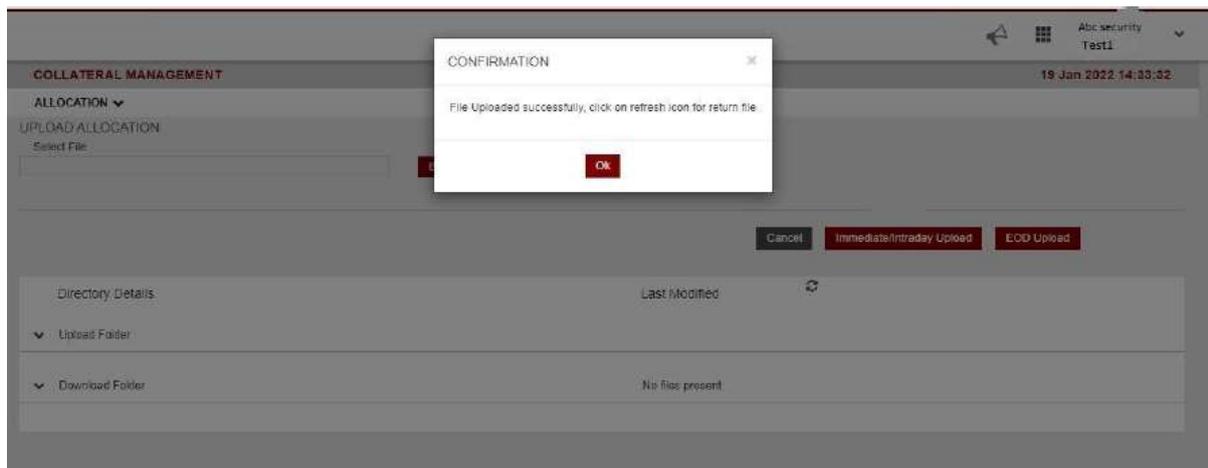
5) Now click on Adjust Next Day billing .

Deposit Files can be Exported by Clicking on Deposit Export Button

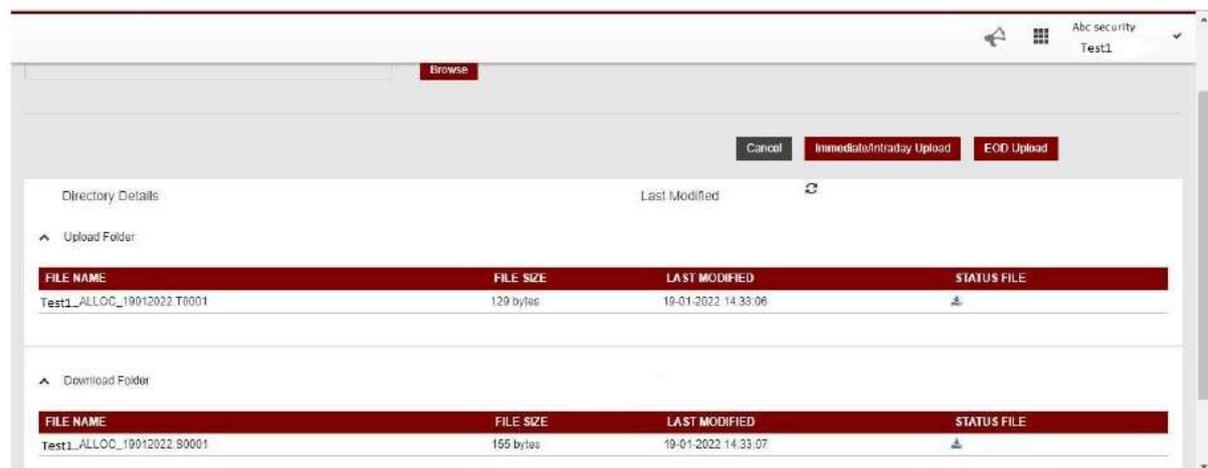
5) Deposit Exported files upload @ N Mass portal ->> collateral management as per below

Using below NMASS Portal

If file is uploaded successfully without any error, a popup message for success will be reflected.



Uploaded file will be displayed in 'Upload Folder' and response files with .S extension will be shown under 'Download Folder' tab.



E.g. Intermediate file – 'Test1_ALLOC_19012022.I<batch no>'

Final file - 'Test1_ALLOC_19012022.S<batch no>'

Final file shall replace intermediate file post successful generation of return file.

Validations

- Response code shall be populated in the field "Error Code" in the status enquiry file.
- It shall be of below format
- First four characters (Field Identifier): refers to specific field or the entire message

Next characters (Validation code): refers to specific validation failure or success. Success code shall be populated only on successful acceptance of the message.

For Error Codes please read user manual page number (7 -9)

After Received Success response file import @ Shilpi software as per below

Eod Clg Fund Import

Segment

NMASS Margin File
 ICCL Clearing
 RTRMS Margin File
 CC01 File

Globe Capital File
 MCX Peak Margin File
 Delete ONLY CC01 and CC02

File Import F

Margin Date

File Download Path : /FAOFTP/F<MEMBER CODE>/REPORTS for CC01 For TM and CC02 for CM
File Name : F_CC02_<MEMBER CODE>_<DDMMYYYY>.csv
MCX File Name :MCX_WebAllocationDeallocationtmid_YYYYMMDD.CSV
ICCL File Name :ClientAllocation_memberid_yyyymmdd.csv

Important Points :-

- 1) N Mass margin files need to import.
- 2) Fund change to be update by option if any change done on NMASS Portal through EOD CC Fund Import → CC Margin view/edit by select code and segment and change new fund value and then save.
- 3) For pledge and Repledge value DP37 CDSL/View Margin/911 Unpledge NSDL files require to Update .
- 4) For EPI benefit require to update CDSL/NSDL files if any client deposit less then margin it adjust from EPI stock value.
- 5) If require file for NEXT day and doing process on Today require Tick on Next day Bill adjust for next trading day deposit export . IF same day EOD deposit then not require to adjust next day billing.

Segment Selection

Capital Commodity

Include Commodity

Bank Balance As Per Fin. Ldgr

File Export For Clearing

Corporation Member Both With Margin 50/50

Calculation Parameters

Report Date: 22-07-2022

Margin Date: 22-07-2022

Margin Date FX: 22-07-2022

Margin Date Com: 22-07-2022

Closing Price: 21-07-2022

Variance From: VAR

Auto Inter Segment Fund Transfer

Delete Auto Inter Segment Transfer

Client Code For:

Auto Fund Delete:

CM Clearing Member Pan No. AABCB6140Q Exp CM /FO Only Exp CM Only

FO Clearing Member Pan No. AABCB6140Q Exp CM /FO/CDS Only Exp Fo Only

FX Clearing Member Pan No. AABCB6140Q CASH ICCL AND FO/CDS NCL Exp Curr Only

CO Clearing Member Pan No. AABCB6140Q CUR ICCL AND FO/CDS NCL Exp Comm Only

Exchange:

Clg. Member: Batch No. 01 Make Single Batch

File Export Path:

Deposit Export For Trading Day: 25-07-2022

IMP-->Before Calculate add all your deposit with CC/CM in BGR/FDR and Cash either it your fund or your client fund deposit to CC/CM and this amount is not to Be Greater than client Deposit Limit.

******* Before Uploading the Reports Please ensure :-**

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7. MTF funded stocks/Ledger need not be reported, Only MTF Collateral Fund/Security needs to be reported under CM Segment.
8. Reporting to CC/CM should be segment wise TM-CM and CM-CC
9. Haircut rates shall be as per the Var file,other wise Broker Define Var (Retain By TM)

Margin Clients Only

Parameters For Deposit Upload

Add EPN Value Up to Margin

Adjust Next Day Billing Amount

Adjust Debit Bills Only

Less Payment UnClearCheque

Add Deposit UnClearCheque

Add Margin Pledge Value up to Marg

[Approve Securities/Cash Component List Click Here and go for 20 th day](#)

NUM

For More details, please go through Exchange circular & process manual