

Proposed Daily Non-Cash Collateral File

Header Record							
Field Name	Required	Data Type	Data Format	Data Length	Field Definition	Description	Proposed Changes
See DTCC Header in next tab or Smart Track user guide							
Detail							
Field Name	Required	Data Type	Data Format	Data Length	Field Definition	Description	Proposed Changes
Record Type	M	String	A(4)	4	NCOL = Non-cash collateral detail records; RPCL= Repo non-cash collateral detail records; RVCL= Reverse repo non-cash collateral detail records.	Indicates the record type for this file, NCOL = Non Cash Collateral.	The addition of record types RPCL for Repo non-cash collateral and RVCL for Reverse repo non-cash collateral. The file contains 3 record types, 'NCOL', 'RPCL' and 'RVCL'. Here 'NCOL' indicates the Non Cash Collateral section of the file. Type 'RPCL' indicates the Repo Non Cash Collateral section of the file. RVCL= Reverse Repo Non Cash Collateral. This field must be populated with a "NCOL", "RPCL" or "RVCL".
Principal Lender ID	M	String	A(9)	9	Tax ID or DTCC generated ID	Unique identifier for the principal lender. Could be an IRS issued tax ID or a DTCC issued pseudo tax ID (for foreign principals or certain domestic funds, which do not have a unique IRS ID, sufficient for borrower to establish their identity).	No Proposed Changes
Collateral Type	M	String	A(1)	1	S, L, T, P, D	Indicates the collateral type in this record. The types are mutually exclusive, i.e. only one option can be used: S = Security, L = Letter of Credit, T = Tri-Party, P = Cash Pool.	Indicates the collateral type in this record. The types are mutually exclusive, i.e. only one option can be used: S = Security, L = Letter of Credit, T = Tri-Party, P = Cash Pool, D=DBV.
For Securities Collateral Pledged the following fields are Mandatory							
Security ID Type	M/O	String	A(1)	1	I, S, C, Q, V, E	If 'Collateral type; is "S", the field must be populated with one of the following: I = ISIN, S = SEDOL, C = CUSIP/CINS, Q = Quick, V = Valoren.	If 'Collateral type; is "S", the field must be populated with one of the following: I = ISIN, S = SEDOL, C = CUSIP/CINS, Q = Quick, V = Valoren, E=Euroclear
Security ID	M/O	String	A(12)	12	Security Identifier	Security Identifier; Mandatory if Collateral Type = S	Security Identifier; Mandatory if Collateral Type = S or D. Asset identification number for borrowed security, e.g. CUSIP, ISIN, SEDOL, Quick, Valoren. Euroclear CREST 3 Character reference (e.g. F10, GIL etc.).
Security Quantity	M/O	Number	9(18)V9(5)	23	Value; 18 integers 5 decimals, implied decimal point	Quantity pledged as collateral allocated to the Principal Lender. Mandatory if Collateral Type = S	If using this field for DBV Value, you must multiply the quantity by £1 to obtain the value.
For Issued Letter of Credits the following fields are applicable (For capital charge calculations, if 90% or more of the loan is collateralized by LOC, then the firm should take 90% of the market value of the securities and take the 1% charge on that value).							
LOC Amount	M/O	Number	9(17)V9(2)	19	Value; 17 integers 2 decimals, implied decimal point	Value of LOC collateral received for the loaned securities allocated to the Principal Lender. Mandatory if Collateral Type = L. If populated, value must be numeric and greater than zero.	No Proposed Changes
LOC Currency	M/O	String	A(3)	3	ISO Code See Appendix A	Three Digit ISO Code. Mandatory if Collateral Type = L	No Proposed Changes
LOC Bank ID - BIC	M/O	String	A(20)	20	Bank Identification Code	Bank Unique Identifier. Mandatory if Collateral Type = L and LOC Bank ID - DTCC field is blank	No Proposed Changes
LOC Bank ID - DTCC	M/O	String	A(8)	8	DTCC Identifier	Mandatory if Collateral Type = L and LOC Bank ID - BIC field is blank. At least one of the two fields (BIC or DTCC should be filled in).	No Proposed Changes
LOC Reference Number	O	String	A(16)	16	Reference #	Issuing Bank Letter of Credit Reference number.	No Proposed Changes
For Tri Party Collateral the following fields are applicable (Tri-party collateral does not affect the regulatory capital charge calculations).							
Tri-Party Principal %	M/O	Number	9(3)V9(6)	9	3 digit percentage, 6 decimals, implied decimal point	Indicates percentage of tri-party collateral against that lender for that principal. Mandatory if collateral Type = T, and tri-party amount field is blank. At least one of the two fields (tri-party amount or tri-party principal % should be filled, but not both).	No Proposed Changes
Tri-Party Amount	M/O	Number	9(17)V9(2)	19	Value; 17 integers 2 decimals, implied decimal point	Value of Tri-Party collateral received allocated to the Principal Lender. Mandatory if Collateral Type = T and Tri-Party Principal % field is blank. At least one of the two fields (tri-party amount or tri-party principal % should be filled, but not both).	No Proposed Changes
Tri-Party Currency	M/O	String	A(3)	3	ISO Code See Appendix A	Three Digit ISO Code. Mandatory if Collateral Type = T Tri-Party Amount is filled in. Currency used is agreed on by the 3 parties.	No Proposed Changes
Tri-Party Bank ID - BIC	M/O	String	A(20)	20	Bank Identification Code	Bank Unique Identifier. Mandatory if Collateral Type = T and Tri-Party Bank ID - DTCC field is blank. At least one of the two fields (BIC or DTCC should be filled in).	No Proposed Changes
Tri-Party Bank ID - DTCC	M/O	String	A(8)	8	DTCC Identifier	Mandatory if Collateral Type = T and Tri-Party Bank ID - BIC field is blank. At least one of the two fields (BIC or DTCC should be filled in)	No Proposed Changes

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Tri-Party Account Number	M/O	String	A(32)	32	Account/Reference #	Account or sub account reference number where collateral is located. Mandatory if Collateral Type = T	No Proposed Changes
For Cash Pool Collateral the following fields are Mandatory							
Cash Pool Amount	M/O	Number	S9(17)V9(2)	20	Value; 17 integers 2 decimals, implied decimal point; signed field	Value of cash pool received for the loaned securities allocated to the Principal Lender. Mandatory if Collateral Type = P. This field should always be signed ("+" or "-"), the sign should appear as the first character in the field. Even for 0 value, the sign should still be the first character in the field. Records with no sign as the first character in this field will be rejected. The "S" in the Data Format field adds an additional character to the length of the field.	No Proposed Changes
Cash Pool Currency	M/O	String	A(3)	3	ISO Code See Appendix A	Three Digit ISO Code. Mandatory if Collateral Type = P	No Proposed Changes
Filler	M	String	A(55)	55	spaces	Filler for future use	No Proposed Changes
Trailer							
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See DTCC Trailer in next tab or Smart Track user guide							