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| Interface Design Specifications  Cash Collateral Feed (IDS-CC)  Version 1.0 ● Final |
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# Document history

The following table contains the document revisions, including references to specific comments.

| Version | Notes |
| --- | --- |
| V 0.1 | First Draft |
| V 1.0 | * Corrected overview "csv" to "txt" * FN00008610: corrected file extension in the example: from "md5" to "txt.md5" |

# Document Control

The following table contains the complete list of business requirements described in this document, together with their own identification code and status attributes.

For each requirement the following attributes are provided:

1. **Priority**: describes the importance of the requirement using the MoSCoW standard. More specifically, "Must" is a category used for business critical requirements,"Should" is specified for important but not "show-stopping" requirements, "Could" is used for "nice-to-have" requirements.
2. **Analysis**: expresses the level of completeness of the analysis. In particular the flag "Unknowns" means that there are still topics not covered by workshops and interviews, while "No unknowns" means that the analysis can be considered complete from the client perspective.
3. **Stability**: this flag describe the requirements stability in terms of changes connected to external stakeholder influence. A requirement is "Not Stable" if, for example, the team is waiting for an external feedback that could impact it (changing regulations, changing external systems, changing standards...)

| Code | Name | Priority | Analysis status | Stability |
| --- | --- | --- | --- | --- |
| FN00008609 | Transfer process | Must | No unknowns | Stable |
| FN00008605 | Transfer frequency | Must | No unknowns | Stable |
| FN00008610 | File naming convention | Must | No unknowns | Stable |
| FN00008614 | File format | Must | No unknowns | Stable |
| FN00008618 | Record filtering | Must | No unknowns | Stable |
| FN00008615 | Record uniqueness check | Must | No unknowns | Stable |
| FN00008613 | File validation | Must | No unknowns | Stable |
| FN00008619 | Transfer from workstations | Must | No unknowns | Stable |

# Overview

The Clearing System maintains details on cash collateral posted by Clearing Participants on their collateral accounts for the purpose of checking the coverage of margin requirements.

Cash collateral information is collected on TXT files and moved from OeKB node to the Clearing System node through the SFTP protocol. The file content includes the cash balance per external account code.

# Requirements

## File transfer

### FN00008609 - Transfer process

The protocol supports the batch transfer of cash collateral balances between a feed Provider, the OeKB, and a feed Consumer, the CCP (Clearing System). The Cash Collateral file, located in the Provider node, is transferred to the Consumer node through the SFTP protocol. The diagram represents the process steps with a specific focus on the interactions among Business Actors.

|  |  |
| --- | --- |
| 1:Cash Collateral Transfer process | |
| Diagram details | |
| 1.0 - Cash Collateral File | The information exchange is initiated by the Provider that, acting as SFTP Client, puts it in a remote directory located in the Consumer node. |
| 1.1 - MD5 Cash Collateral File | After the Cash Collateral file, the corresponding MD5 file is generated and put in the same directory. |
| 1.2 - Processing | The Consumer monitors (polling) the local directory. The Cash Collateral file is processed when the corresponding MD5 file is detected. |
| 1.3 - Archiving | The Consumer moves the processed file and the corresponding MD5 to its internal archive (archiving) where it is safe-kept for further review. |

### FN00008605 - Transfer frequency

1. While the daily schedule include 5 file deliveries per day the protocol supports the possibility to process a variable number of files.
2. There should be a minimum of 30 mins delay between deliveries.

### FN00008610 - File naming convention

The filename pattern is described by the following schema: “XXXYYMMDD\_HHMMSS.txt” where:

1. XXX is the fixed prefix “CSH"
2. YYMMDD is the file generation date
3. HHMMSS is the file generation time

Example

“CSH180410\_093639.txt”

The MD5 file has the same file name with the extension “md5” (and not "txt") (E.g. "CSH180410\_093639.txt.md5")

## File processing

### FN00008614 - File format

The file content is formatted using a fixed length format and doesn't include any header or footer row.

Each file contains an account identification code together with its last balance and currency.

Data fields and respective length are described in the following list:

1. “Account number” Alphanum(19) 11-digit bank account number with leading zeros
2. “Value“ Numeric(15, 2) Balance total amount expressed with 15 digits with 2 decimal positions
3. “Date” Integer(8) Balance date with YYYYMMDD format
4. “Currency” Alphanum(3) Three character ISO Currency Code

Example

"000000002110893200200000000000000020180410EUR"

"000000002110134820400000000000000020180410EUR"

"000000002110192200200000000143482320180410EUR"

"000000002110520001400000000000000020180410EUR"

### FN00008618 - Record filtering

Records containing an account identification code that is not registered in the system are rejected generating an alert.

### FN00008615 - Record uniqueness check

The field “Account number” is unique; in case multiple occurrences are detected, the last one is rejected and an alert is generated for further dissemination.

### FN00008613 - File validation

1. The Consumer performs the MD5 validation check on the received file.   
   In case of validation error an alert is generated for further dissemination.
2. The Consumer performs data type validation checks on the received record fields.   
   In case of validation errors in the processing phase, an error report is generated by the Consumer and made available in a local directory for further dissemination.  
   The report shall contain, for each row, the discarded record and the specific error code which generated the rejection.

## Contingency solution

### FN00008619 – Manual amendments

Failures on the Cash Collateral Feed are handled via manual update of the cash account balances via GUI.