

COLLATERAL MANAGEMENT HARMONISATION ACTIVITIES - 2018 PLANNING (DRAFT)

CMHA	Step	Description of Activity	January	February	March	April	May	June	July	August	September	October	November	December
1. TRIPARTY COLLATERAL MANAGEMENT	0	Terminology	[Bar]											
	1	Elaboration of harmonised workflows and business processes	[Bar]											
	2	Identification of data elements for each business process		[Bar]										
	3	Development of ISO 20022 messages							[Bar]					
	i	Development of implementation, monitoring and compliance framework								[Bar]				
2. CORPORATE ACTIONS	0	Terminology	[Bar]											
	0	Extend CA Survey to ECSDA	[Bar]											
	0	SWIFT to verify existence / identify gaps in existing ISO 20022 messaging to cover all 71 CA event types	[Bar]											
	1	Elaboration of harmonised workflows and business processes per CA event	[Bar]											
	2	Identification of data elements needed for each CA event			[Bar]									
	1	Standardisation of business process / data elements e.g. negative cash flows, non-euro cash flows, decimals			[Bar]									
	3	Potential development of additional ISO 20022 messages							[Bar]					
i	Development of implementation, monitoring and compliance framework								[Bar]					
3. TAXATION PROCESSES	0	Terminology				[Bar]								
	0	Development of Questionnaire				[Bar]								
	0	Filling-In of Questionnaire							[Bar]					
	0	Compilation/analysis of responses									[Bar]			
	1	Development of harmonisation proposals										[Bar]		
	2	Identification of data elements										[Bar]		
	3	Identification / development of ISO 20022 message										[Bar]		
i	Development of implementation, monitoring and compliance framework										[Bar]			
4. BILATERAL COLLATERAL MANAGEMENT	0	Terminology												
	0	Fact-finding												
	1	Elaboration of business process and workflow for substitutions												
	2	Identification of data elements												
	3	Identification / development of ISO 20022 message												
i	Development of implementation, monitoring and compliance framework													
5. MARGIN CALLS	0	Terminology												
	0	Fact-finding												
	1	Elaboration of business process and workflow for margin calls												
	2	Identification of data elements												
	3	Identification / development of ISO 20022 message												
i	Development of implementation, monitoring and compliance framework													
6. BILLING PROCESSES	0	Terminology			[Bar]									
	2	Identification of minimum set of information required in fees invoice			[Bar]									
	3	Update / development of ISO 20022 message							[Bar]					
	i	Development of implementation, monitoring and compliance framework							[Bar]					
7. CUT-OFF TIMES	0	ICMA survey							[Bar]					
	0	Analysis of results										[Bar]		
8. COLLATERAL DATA	0	Terminology		[Bar]										
	0	Identification of collateral data elements for which data exchange should be enhanced		[Bar]										
	1	Identification of solutions to ensure that most up-to-date data is available			[Bar]									
	i	Development of implementation, monitoring and compliance framework								[Bar]				
9. SOURCING OF COLLATERAL	0	Survey to identify markets not in line with recommendations re: sourcing of collateral					[Bar]							
	0	Compilation/analysis of responses									[Bar]			
	i	Development of implementation, monitoring and compliance framework									[Bar]			
10. NON-EURO COLLATERAL	1	Analyse potential harmonised workflow for the handling of non-euro CAs					[Bar]							
	0	Survey to identify markets not in line with recommendations re: sourcing of non-euro collateral						[Bar]						
	i	Development of implementation, monitoring and compliance framework									[Bar]			
Meetings	CMH-TF		16	20		17		5						
	HSG				5 & 6		23 & 24					18 & 19		
	AMI-SeCo				20 & 21			21 & 22					20 & 21	

Explanation of Steps	0	Fact-finding (including terminology)
	1	Elaboration of harmonised workflows and business processes
	2	Identification of data elements
	3	Identification / development of ISO 20022 Message
	i	Development of implementation, monitoring and compliance framework