Overview of Collateral Management Harmonisation Activities (CMHAs)

Evolution of CMHAs

CMH-TF 20 November 2017
<table>
<thead>
<tr>
<th>ID</th>
<th>FUNCTIONAL AREA</th>
<th>ORIGINAL CMHAS</th>
<th>BUSINESS PROCESS</th>
<th>REQUIRED DATA ELEMENTS</th>
<th>ISO20022 MESSAGING</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>TRIPARTY COLLATERAL MANAGEMENT</td>
<td>1, 12, 15, 19</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
<tr>
<td>2</td>
<td>CORPORATE ACTIONS</td>
<td>3, 16</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
<tr>
<td>3</td>
<td>TAXATION</td>
<td>4, 17</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
<tr>
<td>4</td>
<td>NON-EURO COLLATERAL MANAGEMENT</td>
<td>20</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
<tr>
<td>5</td>
<td>BILATERAL COLLATERAL MANAGEMENT</td>
<td>2, 8</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
<tr>
<td>6</td>
<td>MARGIN CALLS</td>
<td>5</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
<tr>
<td>7</td>
<td>FEE AND BILLING PROCESSES</td>
<td>6, 14</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
<tr>
<td>8</td>
<td>REPORTING</td>
<td>7</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
<tr>
<td>9</td>
<td>CUT-OFF TIMES</td>
<td>18</td>
<td>TBD</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>10</td>
<td>COLLATERAL DYNAMIC AND STATIC DATA</td>
<td>9, 10, 11, 13</td>
<td>TBD</td>
<td>TBD</td>
<td>TBD</td>
</tr>
</tbody>
</table>
For each functional area a 3-step approach would be followed with the work structured as follows:
1. Define and agree the harmonised business process and workflow
2. For each business process identify the critical data elements necessary for the functioning of this process
3. Identify / define an ISO20022 market standard message by which these data elements should be transmitted
## Overview of Collateral Management Harmonisation Activities (CMHAs)

<table>
<thead>
<tr>
<th>CMHA</th>
<th>Title</th>
<th>Workstream</th>
<th>Priority 1</th>
<th>Priority 2</th>
<th>Priority 0</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Triparty Collateral Management</td>
<td>1</td>
<td>11</td>
<td>7</td>
<td>16</td>
</tr>
<tr>
<td>2</td>
<td>Corporate Actions</td>
<td>2</td>
<td>16</td>
<td>5</td>
<td>1</td>
</tr>
<tr>
<td>3</td>
<td>Taxation Processes</td>
<td>2</td>
<td>8</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>4</td>
<td>Bilateral Collateral Management</td>
<td>3</td>
<td>2</td>
<td>1</td>
<td>11</td>
</tr>
<tr>
<td>5</td>
<td>Margin Calls</td>
<td>3</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>6</td>
<td>Fee and Billing Processes</td>
<td>4</td>
<td>3</td>
<td>2</td>
<td>1</td>
</tr>
<tr>
<td>7</td>
<td>Cut-Off Times</td>
<td>4</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>8</td>
<td>Collateral Data</td>
<td>5</td>
<td>7</td>
<td>2</td>
<td>0</td>
</tr>
<tr>
<td>9</td>
<td>Sourcing of Collateral</td>
<td>1</td>
<td>10</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>10</td>
<td>Non-Euro Collateral</td>
<td>1&amp;2</td>
<td>2</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

### Total

- **60** processes in total
- **17** priority 1
- **29** priority 0

---

106 processes analysed in total, from which 77 harmonisation needs were identified.