

## AGENDA

### Fourth meeting of the AMI-SeCo HSG's Collateral Management Harmonisation Task Force (CMH-TF)

<b>DATE &amp; TIME</b>	20 November 2017 - 10:00 to 17:00
<b>ROOM</b>	C2.05
<b>VENUE</b>	European Central Bank, Main Building, Sonnemannstrasse 20, Frankfurt am Main, Germany (Lunch is in the Foyer 3rd floor of Main Building)

#### 1. Introduction

CMH TF members are invited to approve the agenda.

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#### 2. Draft Report on Collateral Management Harmonisation

The draft CMH-TF report on collateral management harmonisation activities will be presented, and CMH-TF members are invited to discuss the draft report in five stages:

##### 2.1. Harmonisation proposals prepared by substreams

The five substreams of the CMH-TF will explain the conclusions of their discussions on barriers to efficient collateral management and proposals for harmonisation. The tables prepared by the substreams will be included in the draft report, and CMH-TF members are invited to review the specific barriers and proposals for harmonisation. Substream leads will explain the substream suggestions for prioritisation of harmonisation activities/business processes.

- Substream 1: Triparty Collateral Management (lead: Clearstream);
- Substream 2: Corporate Actions, Taxation Forms, Non-Euro Collateral Management (lead: Citi);
- Substream 3: Bilateral Collateral Management, Margin Calls (lead: BNPP);
- Substream 4: Fee and Billing Processes, Reporting, Cut-Off Times (lead: Monte Titoli);
- Substream 5: Collateral Dynamic and Static Data (lead: Deutsche Bank).

## **2.2. Interdependencies of harmonisation proposals**

CMH-TF members are invited to consider possible interdependencies of the proposals for harmonisation also for the next steps towards implementation (e.g. documentation of the business processes, identification of data elements necessary for the functioning of this process and/or the definition of ISO 20022 message for the transmission of the required data elements).

## **2.3. Prioritisation of harmonisation proposals**

CMH-TF members are invited to consider the overall priorities in relation to each other (consider the main priority items from across the substreams).

## **2.4. Main conclusions of the report**

CMH-TF members are invited to discuss the overall main conclusions of the report on collateral management harmonisation.

## **2.5 Terminology of the report**

CMH-TF members are invited to review the terminology used in the draft report.

### *Documents:*

- *Draft report on collateral management harmonisation.*
- *Annex draft report: Tables with harmonisation proposals*
- *Annex draft report: Terminology*

## **3. Organisation of the CMH-TF**

Members are invited to share their views on the organisation of the CMH-TF so far, and the future organisation to structure the work. In line with the mandate of the CMH-TF, and subject to AMI-SeCo approval of the report, work on the next steps towards implementation should start in Q1 2018.

### *The CMH TF members are invited to:*

- Exchange views on next steps (based on progress achieved and lessons learnt so far).

### *Documents:*

- None

## **4. AOB**

CMH TF members are invited to raise any additional points which could be of interest to all members.