

Triparty Collateral Management Adaptation Plan

Euroclear Bank

| Activity | Triparty Collateral Management |
|-------------------|--------------------------------|
| Plan submitted by | Euroclear Bank |
| NSG | Belgium |
| Date | June 2021 |

Background

The Adaptation Plan provides information on the changes which will be implemented to meet the AMI-SeCo Standards for Triparty Collateral Management which form part of the Single Collateral Management Rulebook for Europe (SCoRE). Full details of the Triparty Collateral Management Standards can be found on the ECB website.

The document is structured as follows: Section 1 (Cover Letter) provides a high-level summary of the changes in order to implement the AMI-SeCo Standards. Section 2 (Adaptation Plan Table) then provides a more detailed overview per Standard covering a feasibility assessment and the implementation milestones.

1 Cover Letter

We welcome and support AMI-SeCo's objective to harmonise the way market participants are running their collateral management activities across the European market, as well as all actions taken by AMI-SeCo to enact and monitor the newly defined standards for post-trade processes related to collateral management.

Euroclear Bank largely complies with the new standards for Triparty collateral management. Adaptations are mainly required to support (1) the new ISO20022 messages for Triparty collateral management and (2) the exchange of reference data between Euroclear acting as TPA and participants.

Euroclear Bank will enable the exchange of reference data through straightthrough processing by the ECMS launch in November 2023. Furthermore, Euroclear Bank is re-assessing its plans to start work on compliance with ISO20022 messaging standards after Euroclear Bank has joined T2S. While detailed planning is still ongoing and detailed implementation milestones are correspondingly not yet available, Euroclear Bank expects to be able to comply with ISO20022 messaging standards by Q1 2024. Euroclear Bank would like to highlight that the timeline for finalising, approving and testing the messages is tight. Successful implementation by Euroclear and other market participants will require a concerted effort by all stakeholders to finalise all outstanding items as soon as practical.

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For specific terminology please refer to the ECB glossary (available in English only).

2 Adaptation Plan Table

| | AMI-SeCo Standa | rd | | Feasibility Assessment | | Implementation Milestones | | | |
|------------------------|--|---|-------------------------|---|---------------------------|---|---------|------------------|-----|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of th | e follo | wing activities: | |
| STANDARD 1 | Implementation of ISO 20022 | TPAs shall support the usage of ISO | | | | Analysis and Communication | Yes | No | n/a |
| | messages for | 20022 messages for | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | |
| | triparty collateral management | triparty collateral management activities | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | |
| | management | covered by the | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | |
| | | Standards. | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | |
| | | | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | |
| | | | | Francisco Basilada cali | | Internal Adaptation | Yes | No | n/a |
| | | | Voc | Euroclear Bank doesn't support ISO20022 | No | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | |
| | | | Yes | Triparty Collateral Management messages. | INO | M7: Adaptation completed by 30/06/2022 | | ☑ DD-MM-YYYY | |
| | | | | Management messages. | | M8: Internal testing started by 01/07/2022 | | ☑ DD-MM-YYYY | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | | ☑ DD-MM-YYYY | |
| | | | | | | Testing and Implementation | Yes | No | n/a |
| | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | |
| | | | | | | M12: External testing completed by 13/10/2023 | | ☑ DD-MM-YYYY | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | |
| Additional Information | Message Name | Message Identifier | | | | - | | | |
| imormation | Triparty Collateral Transaction Instruction | colr.019 | | | | | | | |
| | Triparty Collateral Status and Processing Advice | colr.020 | | | | | | | |
| | Triparty Collateral Allegement Notification | colr.021 | | | | | | | |
| | Triparty Collateral Collateral and Exposure Report | colr.022 | Yes | Euroclear Bank doesn't support ISO20022 Triparty Collateral | No | | | | |
| | Triparty Collateral Unilateral Removal Request | colr.023 | | Management messages. | | | | | |
| | Triparty Collateral Allegement Notification Cancellation Request | colr.024 | | | | | | | |
| | Collateral Management Cancellation | colr.005 | | | | | | | |

| | AMI-SeCo Standa | ard | | Feasibility Assessment | | Implementation Milestones |
|-----|--|----------|----------------------|---|---------------------------|--|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of the following activities: |
| | Request | | | | | |
| | Collateral Management Cancellation Status | semt.020 | | | | |
| | Receipt Acknowledgment | admi.007 | Yes | Euroclear Bank doesn't support ISO20022 messages to obtain approval for the reversal of income payments | No | |
| | Approval of Debit | camt.036 | N/A | | | |
| | Eligible Securities Creation Request | reda.025 | | | | |
| | Eligible Securities Deletion Request | reda.075 | | Euroclear Bank doesn't | | |
| | Collateral Value Creation Request | reda.024 | - Yes | support ISO20022 messages for the | No | |
| | Close Link Creation Request | reda.027 | | exchange of eligibility and valuation data. | | |
| | Close Link Deletion Request | reda.077 | | and valuation data. | | |
| | Collateral Data Status Advice | reda.028 | | | | |
| | Triparty Collateral Unilateral Removal Request | reda.074 | | | | |
| | Business Application Header | head.001 | | | | |
| | Business File Header | head.002 | | | | |

| | AMI-SeCo Standa | ard | | Feasibility Assessme | ent | Implementation Milestones | | | |
|------------|--------------------------------------|--|-------------------------|---------------------------------|---------------------------|--|--|-------------------|-----|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of the | ne folk | owing activities: | |
| STANDARD 2 | Initiation of a triparty transaction | TPAs shall offer harmonised business processes and workflows for the initiation of a triparty collateral management transaction. | Implemented | | No | Analysis and Communication M1: Analysis started by 30/06/2020 M2: Initial communication by 01/03/2021 M3: Analysis completed by 31/07/2021 M4: Documentation completed by 31/12/2021 M5: Detailed external communication by 31/12/2021 Internal Adaptation M6: Adaptation started by 01/01/2022 M7: Adaptation completed by 30/06/2022 M8: Internal testing started by 01/07/2022 M9: Internal testing complete by 02/12/2022 Testing and Implementation M10: External testing started by 05/12/2022 M11: Final external communication by 01/04/2023 M12: External testing completed by 13/10/2023 M13: Standard implemented by 20/11/2023 | Yes Yes Yes Yes Yes O O O O O O O O O O O O O | No | n/a |
| STANDARD 3 | Increase of a triparty transaction | TPAs shall support harmonised business processes and workflows for the increase of a triparty collateral management transaction. | Implemented | | No | Analysis and Communication M1: Analysis started by 30/06/2020 M2: Initial communication by 01/03/2021 M3: Analysis completed by 31/07/2021 M4: Documentation completed by 31/12/2021 M5: Detailed external communication by 31/12/2021 Internal Adaptation M6: Adaptation started by 01/01/2022 M7: Adaptation completed by 30/06/2022 M8: Internal testing started by 01/07/2022 M9: Internal testing complete by 02/12/2022 Testing and Implementation M10: External testing started by 05/12/2022 M11: Final external communication by 01/04/2023 M12: External testing completed by 13/10/2023 M13: Standard implemented by 20/11/2023 | Yes | No | n/a |

| | AMI-SeCo Standa | ard | | Feasibility Assessment | t | Implementation Milestones | | | |
|------------|-------------------------|--|----------------------|------------------------------------|---------------------------|---|----------|-------------------|----------|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of the | ne follo | owing activities: | |
| STANDARD 4 | Decrease of a triparty | TPAs shall support harmonised business | | | | Analysis and Communication | Yes | No | n/a |
| | transaction | processes and | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | |
| | | workflows for the decrease of a triparty | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | |
| | | collateral management | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | |
| | | transaction. | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | |
| | | | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | |
| | | | | | | Internal Adaptation | Yes | No | n/a |
| | | | les els essents el | | Nie | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | |
| | | | Implemented | | No | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | |
| | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | |
| | | | | | | Testing and Implementation | Yes | No | n/a |
| | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | |
| | | | | | | M11: Final external communication by 01/04/2023 | | ☐ DD-MM-YYYY | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | |
| STANDARD 5 | Revaluation of a | | | | | | Yes | No | n/a |
| | triparty transaction | harmonised business processes and | | | | Analysis and Communication | | | |
| | | workflows when revaluing a triparty | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | |
| | | collateral | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | |
| | | management transaction. | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | |
| | | tranoaotron. | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | |
| | | | | | | M5: Detailed external communication by 31/12/2021 | Yes | □ DD-MM-YYYY No | n/a |
| | | | | | | Internal Adaptation | | | |
| | | | Implemented | | No | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | |
| | | | | | | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | |
| | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | Yes | □ DD-MM-YYYY | n/a |
| | | | | | | Testing and Implementation MAN. External testing started by 05/43/2022 | res | □ DD-MM-YYYY | n/a ⊠ |
| | | | | | | M10: External testing started by 05/12/2022 | | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | |

| | AMI-SeCo Standa | ırd | | Feasibility Assessment | : | Implementation Milestones | | | | | |
|------------|----------------------------|--|-----------------------|---|---|---|--------------------------------------|------------------|---|--|--------------|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of th | e follo | wing activities: | | | |
| STANDARD 6 | Cancellation of a triparty | TPAs shall support harmonised business | | | | Analysis and Communication | Yes | No | n/a | | |
| | instruction | processes and workflows for the | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | | |
| | | cancellation of a | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | | | |
| | | triparty collateral management | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | | |
| | | instruction. | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | | |
| | | | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | | | |
| | | | | | | Internal Adaptation | Yes | No | n/a | | |
| | | | | Implemented | | No | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | | |
| | | | Implemented | | No | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | | |
| | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | | |
| | | | | | | Testing and Implementation | Yes | No | n/a | | |
| | | | | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | | | |
| STANDARD 7 | Unilateral removal | TPAs shall support | | | | | | ı | | | |
| OTANDAND ! | process | harmonised business | | | | Analysis and Communication | Yes | No | n/a | | |
| | | processes and workflows for the | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | | |
| | | unilateral removal of a | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | | | |
| | | specific asset in triparty collateral | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | | |
| | | management. | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | | |
| | | | | Euroclear Bank supports | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | | | |
| | | | | a unilateral removal of a security from the | | Internal Adaptation | Yes | No | n/a | | |
| | | | Yes | collateral pool but does | No | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | | | |
| | | | | not support the harmonised messaging | | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | | |
| | | | identified for this | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | | | |
| | | | purpose by the CMHTF. | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | | | |
| | | | | | | Testing and Implementation | Yes | No | n/a | | |
| | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | ☑ DD-MM-YYYY | | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | ☑ DD-MM-YYYY | | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | ☑ DD-MM-YYYY | | | |

| | AMI-SeCo Standa | ard | | Feasibility Assessment | : | Implementation Milestones | | | | |
|------------|--------------------|---|----------------------|--|--|---|--------------|------------------------------------|----------|--------------|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of th | e follo | wing activities: | | |
| STANDARD 8 | Reporting on flows | TPAs shall support harmonised business | | | | Analysis and Communication | Yes | No | n/a | |
| | | processes and workflows for the | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | |
| | | reporting on flows in | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | | |
| | | order to provide real time information on | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | |
| | | securities collateralising triparty | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | |
| | | collateral transactions. | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | | |
| | | | | Euroclear Bank provides reporting on flow | | Internal Adaptation | Yes | No | n/a | |
| | | | Ves | through the use of | No | M6: Adaptation started by 01/01/2022 | | ☑ DD-MM-YYYY | | |
| | | | Yes | settlement messaging, not through the use of | No | M7: Adaptation completed by 30/06/2022 | | ☑ DD-MM-YYYY | | |
| | | | | dedicated collateral flow reporting. | | M8: Internal testing started by 01/07/2022 | | ☑ DD-MM-YYYY | | |
| | | | | reporting. | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | |
| | | | | | | Testing and Implementation | Yes | No | n/a | |
| | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | ☑ DD-MM-YYYY | | |
| STANDARD 9 | Reporting on | TPAs shall support | | | | | 1 | Γ | | |
| | stocks | harmonised business processes and workflows for | | | | Analysis and Communication | Yes | No | n/a | |
| | | | workflows for | | | | | M1: Analysis started by 30/06/2020 | | ☐ DD-MM-YYYY |
| | | reporting on stocks in triparty collateral | | | | M2: Initial communication by 01/03/2021 | | ☐ DD-MM-YYYY | | |
| | | management. | | | | M3: Analysis completed by 31/07/2021 | | ☐ DD-MM-YYYY | | |
| | | | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | |
| | | | | | | M5: Detailed external communication by 31/12/2021 | | ☐ DD-MM-YYYY | | |
| | | | | | | Internal Adaptation | Yes | No | n/a | |
| | | | Implemented | | No | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | |
| | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | Yes | □ DD-MM-YYYY | × /2 | |
| | | | | | | Testing and Implementation | Yes | | n/a ⊠ | |
| | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | ☐ DD-MM-YYYY | | |

| | AMI-SeCo Standa | ard | | Feasibility Assessment | | Implementation Milestones | Implementation Milestones | | | |
|-------------|-------------------------------|--|-------------------------|------------------------------------|---|--|---------------------------|-------------------|-----|--|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of the | ne follo | owing activities: | | |
| STANDARD 10 | Closure of a triparty | TPAs shall support harmonised business | | | | Analysis and Communication | Yes | No | n/a | |
| | transaction | processes and workflows when | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | |
| | | closing a triparty collateral | | | | M2: Initial communication by 01/03/2021 | | ☐ DD-MM-YYYY | | |
| | | management | | | | M3: Analysis completed by 31/07/2021 | | ☐ DD-MM-YYYY | | |
| | | transaction. | | | | M4: Documentation completed by 31/12/2021 | | ☐ DD-MM-YYYY | | |
| | | | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | | |
| | | | | | | Internal Adaptation | Yes | No | n/a | |
| | | | larata aranta d | | Ma | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | | |
| | | | Implemented | | No | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | |
| | | | | | | Testing and Implementation | Yes | No | n/a | |
| | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | |
| | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | ☐ DD-MM-YYYY | | |
| STANDARD 44 | Lloydling of | TDAs shall augment | | | | | | | | |
| STANDARD 11 | Handling of corporate actions | ctions harmonised business | | | | Analysis and Communication | Yes | No | n/a | |
| | | processes and workflows when | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | |
| | | handling corporate actions on securities | | | | M2: Initial communication by 01/03/2021 | | ☐ DD-MM-YYYY | | |
| | | allocated to a triparty | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | |
| | | collateral management | | | | M4: Documentation completed by 31/12/2021 | | ☐ DD-MM-YYYY | | |
| | | transaction. | | | | M5: Detailed external communication by 31/12/2021 | | ☐ DD-MM-YYYY | | |
| | | | | | | Internal Adaptation | Yes | No | n/a | |
| | | | Implemented | | No | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | |
| | | | | | | Testing and Implementation | Yes | No | n/a | |
| | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | | |

| | AMI-SeCo Standa | ard | | Feasibility Assessment | t | Implementation Milestones | | | | | | | | |
|-------------|--------------------|---|-------------------------|--------------------------------------|---|---|----------------------------|------------------------------------|-----|--------------|--|---|--|--------------|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of th | ne follo | owing activities: | | | | | | |
| STANDARD 12 | Partial settlement | TPAs shall support harmonised business | | | | Analysis and Communication | Yes | No | n/a | | | | | |
| | | processes and workflows for the | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | | | | | |
| | | partial settlement of a | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | | | | | | |
| | | triparty collateral management | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | | | | | |
| | | instruction. | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | | | | | |
| | | | | | | M5: Detailed external communication by 31/12/2021 | | ☐ DD-MM-YYYY | | | | | | |
| | | | | | | Internal Adaptation | Yes | No | n/a | | | | | |
| | | | Implemented | | No | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | | | | | | |
| | | | Implemented | | NO | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | | | | | |
| | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | | | | | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | | | | | |
| | | | | | | | Testing and Implementation | Yes | No | n/a | | | | |
| | | | | | | | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | | | | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | | | | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | | | | | | |
| STANDARD 13 | Reference data | TPAs shall facilitate | | | | | | | | | | | | |
| | | the communication of | | | | Analysis and Communication | Yes | No | n/a | | | | | |
| | | reference data by collateral givers and | collateral givers and | collateral givers and | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | | | |
| | | collateral takers using harmonised | | | | M2: Initial communication by 01/03/2021 | | ☐ DD-MM-YYYY | | | | | | |
| | | messaging. | | | | M3: Analysis completed by 31/07/2021 | | ☐ DD-MM-YYYY | | | | | | |
| | | | | | | M4: Documentation completed by 31/12/2021 | | ☐ DD-MM-YYYY | | | | | | |
| | | | | Euroclear Bank supports | | M5: Detailed external communication by 31/12/2021 | | ☐ DD-MM-YYYY | | | | | | |
| | | | | the provision of reference data by | | Internal Adaptation | Yes | No | n/a | | | | | |
| | | | Yes | participants, but does | No | M6: Adaptation started by 01/01/2022 | | ☐ DD-MM-YYYY | | | | | | |
| | | | . 55 | not support the harmonised messaging | | M7: Adaptation completed by 30/06/2022 | | ☐ DD-MM-YYYY | | | | | | |
| | | | | identified for this | | M8: Internal testing started by 01/07/2022 | | ☐ DD-MM-YYYY | | | | | | |
| | | | purpose by the CMHTF. | | M9: Internal testing complete by 02/12/2022 | | ☐ DD-MM-YYYY | | | | | | | |
| | | | | | | Testing and Implementation | Yes | No | n/a | | | | | |
| | | | | | | M10: External testing started by 05/12/2022 | | ☐ DD-MM-YYYY | | | | | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | | | | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | | | | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | | | | | | |

| No. Name of Standard Standard Standard Required? Please Indicate the expected date of completion of the following activities: | | AMI-SeCo Standa | ard | | Feasibility Assessmen | nt | Implementation Milestones | | | | |
|--|-------------|------------------|--------------------------|-------------------------|-----------------------|---|---|----------------------------|-------------------|-----|-----|
| The Large of Cultisarial Dank-New York Section Analysis and Communication Section Sect | No. | Name of Standard | Standard | | | | Please indicate the expected date of completion of th | e follo | owing activities: | | |
| M1: Analysis started by 3006/2020 | STANDARD 14 | Usage of baskets | the usage of | | | | Analysis and Communication | Yes | No | n/a | |
| M2: Initial communication by 01/03/2021 D D D D D D D D D | | | | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | |
| M3: Analysis completed by \$1107/2021 | | | givers and collateral | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | | |
| M5: Detailed external communication by 31/12/2021 | | | takers. | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | | |
| Internal Adaptation No | | | | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | |
| Mile Adaptation started by 01/01/2022 0 0 0 0 0 0 0 0 0 | | | | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | | |
| Implemented M7: Adaptation completed by 30/06/2022 | | | | | | | Internal Adaptation | Yes | No | n/a | |
| M7: Adaptation completed by 30/06/2022 | | | | Implemented | | No | M6: Adaptation started by 01/01/2022 | | ☐ DD-MM-YYYY | | |
| M3: Internal testing complete by 02/12/2022 | | | Implemented | | INO | M7: Adaptation completed by 30/06/2022 | | ☐ DD-MM-YYYY | | | |
| Testing and Implementation Yes No nia M10: External testing started by 06/12/2022 | | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | |
| STANDARD 15 Future dated processing TPAs shall support the handling of future-dated requests submitted by collateral gives and collateral takers for triparty transactors settling in commercial bank money. The processing is a commercial ban | | | | | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | | |
| STANDARD 15 Future dated processing TPAs shall support the handling of luture-dated requests submitted by collateral givers and collateral takers for triparry transactions settling in commercial bank money. Implemented No Implemented No M11: Final external communication by 01/04/2023 | | | | | | | Testing and Implementation | Yes | No | n/a | |
| STANDARD 15 Future dated processing ### TPAs shall support the handling of future dated alder equests submitted by collateral givers and collateral lakers for triparty transactions settling in commercial bank money. ### No M1: Analysis and Communication Yes No na | | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | | |
| STANDARD 15 Future dated processing of the handling of future dated processing of the handling of future dated requests submitted by collateral givers and collateral takers for triparly transactions settling in commercial bank money. Main | | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | |
| TPAs shall support the handling of future dated processing with the handling of future dated requests submitted by collateral givers and collateral takers for triparty transactions settling in commercial bank money. No No No Analysis and Communication Yes No No M1: Analysis started by 30/06/2020 □ DD-MM-YYYY □ DD-MM-YYYY □ M4: Documentation completed by 31/12/2021 □ DD-MM-YYYY □ DD-MM-YYYY □ M6: Adaptation completed by 31/12/2021 □ DD-MM-YYYY □ M6: Adaptation started by 01/01/2022 M7: Adaptation completed by 30/06/2022 M8: Internal testing started by 01/07/2022 □ DD-MM-YYYY □ DD-MM-YYYY □ M6: Adaptation completed by 30/06/2022 M8: Internal testing completed by 30/06/2022 M9: Internal testing started by 01/07/2022 □ DD-MM-YYYY | | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | |
| the handling of Inture-dated requests submitted by collateral givers and collateral takers for triparty transactions settling in commercial bank money. Implemented No Analysis and Communication M1: Analysis started by 30/06/2020 Implemented No Analysis started by 30/06/2021 Implemented No Analysis started by 31/12/2021 Implementation No Analysis started by 31/12/2021 Implementation No Analysis started by 31/12/2021 Implementation by 31/12/2021 Implementation No Analysis started by 31/12/2021 Implementation No Analysis completed by 31/12/2021 Implementation No Analysis completed by 31/12/2021 Implementation M4: Documentation openation No Analysis completed by 31/12/2021 Implementation No Analysis completed by 31/12/2021 Implementation M6: Adaptation started by 01/01/2022 Implementation M6: Adaptation completed by 01/01/2022 Implementation M6: Adaptation started by 01/01/2022 Implementation M7: Adaptation completed by 01/01/2022 Implementation M8: Internal testing completed by 01/01/2022 Implementation M8: Internal testing tarted by 01/01 | | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | | |
| the handling of Inture-dated requests submitted by collateral givers and collateral takers for triparty transactions settling in commercial bank money. Implemented No Analysis and Communication M1: Analysis started by 30/06/2020 Implemented No Analysis started by 30/06/2021 Implemented No Analysis started by 31/12/2021 Implementation No Analysis started by 31/12/2021 Implementation No Analysis started by 31/12/2021 Implementation by 31/12/2021 Implementation No Analysis started by 31/12/2021 Implementation No Analysis completed by 31/12/2021 Implementation No Analysis completed by 31/12/2021 Implementation M4: Documentation openation No Analysis completed by 31/12/2021 Implementation No Analysis completed by 31/12/2021 Implementation M6: Adaptation started by 01/01/2022 Implementation M6: Adaptation completed by 01/01/2022 Implementation M6: Adaptation started by 01/01/2022 Implementation M7: Adaptation completed by 01/01/2022 Implementation M8: Internal testing completed by 01/01/2022 Implementation M8: Internal testing tarted by 01/01 | STANDARD 15 | Future dated | TPAs shall support | | | | | | | | |
| submitted by collateral givers and collateral givers and collateral takers for triparty transactions settling in commercial bank money. M1: Analysis started by 31/07/2021 | | | the handling of future- | the handling of future- | | | | Analysis and Communication | Yes | No | n/a |
| M2: Initial communication by 01/03/2021 | | | | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | |
| M3: Analysis completed by 31/07/2021 | | | givers and collateral | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | | |
| M5: Detailed external communication by 31/12/2021 | | | transactions settling in | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | |
| Implemented No M6: Adaptation | | | | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | |
| M6: Adaptation started by 01/01/2022 | | | money. | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | | |
| M7: Adaptation completed by 30/06/2022 | | | | | | | Internal Adaptation | Yes | No | n/a | |
| M7: Adaptation completed by 30/06/2022 □ DD-MM-YYYY ⊠ M8: Internal testing started by 01/07/2022 □ DD-MM-YYYY ⊠ M9: Internal testing complete by 02/12/2022 □ DD-MM-YYYY ⊠ Testing and Implementation Yes No n/a M10: External testing started by 05/12/2022 □ DD-MM-YYYY ⊠ M11: Final external communication by 01/04/2023 □ DD-MM-YYYY ⊠ M12: External testing completed by 13/10/2023 □ DD-MM-YYYY ⊠ | | | | Implemented | | No | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | | |
| M9: Internal testing complete by 02/12/2022 □ □ DD-MM-YYYY ⊠ Testing and Implementation Yes No n/a M10: External testing started by 05/12/2022 □ □ DD-MM-YYYY ⊠ M11: Final external communication by 01/04/2023 □ □ DD-MM-YYYY ⊠ M12: External testing completed by 13/10/2023 □ □ DD-MM-YYYY ⊠ | | | | Implemented | | 140 | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | |
| Testing and Implementation M10: External testing started by 05/12/2022 □ □ DD-MM-YYYY □ M11: Final external communication by 01/04/2023 □ □ DD-MM-YYYY □ M12: External testing completed by 13/10/2023 □ □ DD-MM-YYYY □ | | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | |
| M10: External testing started by 05/12/2022 □ □ DD-MM-YYYY ⊠ M11: Final external communication by 01/04/2023 □ □ DD-MM-YYYY ⊠ M12: External testing completed by 13/10/2023 □ □ DD-MM-YYYY ⊠ | | | | | | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | |
| M11: Final external communication by 01/04/2023 □ □ DD-MM-YYYY ⊠ M12: External testing completed by 13/10/2023 □ □ DD-MM-YYYY ⊠ | | | | | | | Testing and Implementation | Yes | No | n/a | |
| M12: External testing completed by 13/10/2023 □ □ DD-MM-YYYY ⊠ | | | | | | | M10: External testing started by 05/12/2022 | | □ DD-MM-YYYY | | |
| | | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | |
| M13: Standard implemented by 20/11/2023 □ □ DD-MM-YYYY ⊠ | | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | |
| | | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | | |

| | AMI-SeCo Standa | ard | | Feasibility Assessment | | Implementation Milestones | Implementation Milestones | | | | | |
|-------------|------------------|--|-------------------------|------------------------------------|---------------------------|---|---------------------------|-------------------|------------------------------------|--|--------------|--|
| No. | Name of Standard | Standard | Adaptation Required? | Description of Changes Required | Legal Barrier Identified? | Please indicate the expected date of completion of th | e folic | owing activities: | | | | |
| STANDARD 16 | Operating hours | TPAs shall provide access to triparty | | | | Analysis and Communication | Yes | No | n/a | | | |
| | | services on those | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | | | | |
| | | days on which the RTGS is open. | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | | | | |
| | | Allocations to triparty transactions involving | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | | | |
| | | central banks as | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | | | |
| | | collateral taker shall be possible according | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | \boxtimes | | | |
| | | to a harmonised | | | | Internal Adaptation | Yes | No | n/a | | | |
| | | operating schedule on those days. | | | | M6: Adaptation started by 01/01/2022 | | ☐ DD-MM-YYYY | | | | |
| | | | N/A | | | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | | | |
| | | | | | | M8: Internal testing started by 01/07/2022 | | □ DD-MM-YYYY | | | | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | | □ DD-MM-YYYY | | | | |
| | | | | | | Testing and Implementation | Yes | No | n/a | | | |
| | | | | | | M10: External testing started by 05/12/2022 | | ☐ DD-MM-YYYY | | | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | □ DD-MM-YYYY | | | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | | | | |
| STANDARD 17 | Cut-off times | TPAs shall offer harmonised cut-off | | | | Analysis and Communication | Yes | No | n/a | | | |
| | | times for triparty | times for triparty | times for triparty | times for triparty | | | | M1: Analysis started by 30/06/2020 | | □ DD-MM-YYYY | |
| | | services involving central banks as | | | | M2: Initial communication by 01/03/2021 | | □ DD-MM-YYYY | | | | |
| | | collateral taker. | | | | M3: Analysis completed by 31/07/2021 | | □ DD-MM-YYYY | | | | |
| | | | | | | M4: Documentation completed by 31/12/2021 | | □ DD-MM-YYYY | | | | |
| | | | | | | M5: Detailed external communication by 31/12/2021 | | □ DD-MM-YYYY | | | | |
| | | | | | | Internal Adaptation | Yes | No | n/a | | | |
| | | | N/A | | | M6: Adaptation started by 01/01/2022 | | □ DD-MM-YYYY | | | | |
| | | | TV/A | | | M7: Adaptation completed by 30/06/2022 | | □ DD-MM-YYYY | | | | |
| | | | | | | M8: Internal testing started by 01/07/2022 | | ☐ DD-MM-YYYY | | | | |
| | | | | | | M9: Internal testing complete by 02/12/2022 | | ☐ DD-MM-YYYY | | | | |
| | | | | | | Testing and Implementation | Yes | No | n/a | | | |
| | | | | | | M10: External testing started by 05/12/2022 | | ☐ DD-MM-YYYY | | | | |
| | | | | | | M11: Final external communication by 01/04/2023 | | □ DD-MM-YYYY | | | | |
| | | | | | | M12: External testing completed by 13/10/2023 | | ☐ DD-MM-YYYY | | | | |
| | | | | | | M13: Standard implemented by 20/11/2023 | | □ DD-MM-YYYY | | | | |