

# Triparty Collateral Management Adaptation Plan

## JP Morgan Bank

| Activity                 | Triparty Collateral Management |
|--------------------------|--------------------------------|
| <b>Plan submitted by</b> | JP Morgan Bank Luxembourg      |
| <b>NSG</b>               | Luxembourg                     |
| <b>Date</b>              | December 2023                  |

### 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

JP Morgan Bank Luxembourg (JPMBL) is committed to harmonisation within the Global Securities Financing Industry and is supportive of the ECB's desire to encourage specific harmonisations amongst Triparty Agents operating in the EU.

JPMBL has been informed that it will not be eligible to participate directly with the ECMS as a Triparty Agent (TPA), therefore, unless this position changes, any harmonisation standards linked only to requirements of the ECMS will not be considered in scope for JPMBL as part of this exercise. That said, where there is client demand for such changes in the commercial bank model then JPMBL will perform an analysis and prioritise the development and implementation accordingly.

JPMBL has taken the decision to separate the data element harmonisation from the move to ISO 20022, so that we will harmonise our existing messaging formats as per the standards, prior to implementing the conversion into the new ISO format. There is a broader project internal to JPM globally around the move

from ISO 15022 to 20022, and the requested timeline from the AMI-SeCo has been fed into this project.

The majority of the harmonisation standards are aligned to JPMBL's communication standards, and the target date of Nov 2024 feasible.

In depth analysis continues for all message types linked to Triparty, and the technical changes required are quantified and would be submitted into Q1 2024 development pipeline. Based on this analysis, implementation milestones would be delivered in production throughout 2024

JPMBL does however have a significant concern around the potential period during which both ISO standards will be required, as this will consume significant resource. The preferred approach would be to develop the required standards for ISO 20022 and only release them to our clients once the market has confirmed a cessation date for the old format. As we are not planned to participate directly in ECMS, the launch of ISO 20022 format for us is linked to cost, client demand and market cut offs and is independent of the ECMS rollout.

It should also be kept in mind that JPMBL offers a global Collateral Service supporting markets and clients both within the EU and beyond. We have a global operating model with our systems available 23 hours a day 5 days a week, and this model cannot be constrained or otherwise negatively impacted by EU only market initiatives.

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

## 2 Adaptation Plan Table

| AMI-SeCo Standard                                      |   |  | 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: |                                     |  |                                     |
| STANDARD 1   | Implementation of ISO 20022 messages for triparty collateral management | TPAs shall support the usage of ISO 20022 messages for triparty collateral management activities covered by the Standards. | Yes                                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted | No                        | <b>Analysis and Communication</b>  |                                     |  |                                     |
|  |   |  |                                     |  |                           | Yes  | No                                  | n/a  |                                     |
|  |   |  |                                     |  |                           | <b>M1:</b> Analysis started by 01/01/2021                                    | <input checked="" type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY            | <input type="checkbox"/>            |
|  |   |  |                                     |  |                           | <b>M2:</b> Analysis completed by 31/07/2021                                  | <input checked="" type="checkbox"/> |  | <input type="checkbox"/>            |
|  |   |  |                                     |  |                           | <b>M3:</b> Documentation completed by 30/09/2021                             | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|  |   |  |                                     |  |                           | <b>M4:</b> Initial communication by 01/03/2021                               | <input type="checkbox"/>            | <input type="checkbox"/>                       | <input checked="" type="checkbox"/> |
|  |   |  |                                     |  |                           | <b>M5:</b> Detailed external communication by 31/12/2021                     | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|  |   |  |                                     |  |                           | <b>Internal Adaptation</b>   |                                     |  |                                     |
|  |   |  |                                     |  |                           | Yes  | No                                  | n/a  |                                     |
|  |   |  |                                     |  |                           | <b>M6:</b> Adaptation started by 01/01/2021                                  | <input type="checkbox"/>            | <input checked="" type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|  |   |  |                                     |  |                           | <b>M7:</b> Adaptation completed by 30/06/2022                                | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|  |   |  |                                     |  |                           | <b>M8:</b> Internal testing started by 01/07/2022                            | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|  |   |  |                                     |  |                           | <b>M9:</b> Internal testing complete by 2/12/2022                            | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|  |   |  |                                     |  |                           | <b>Testing and Implementation</b>  |                                     |  |                                     |
| Yes  | No  | n/a  |                                     |  |                           |  |                                     |  |                                     |
| <b>M10:</b> External testing started by 01/12/2022     | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY  | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| <b>M11:</b> External testing completed by 01/10/2023   | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY  | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| <b>M12:</b> Final external communication by 01/04/2023 | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY  | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| <b>M13:</b> Standard implemented by Nov 2023           | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY  | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| Additional Information                                 | <b>Message Name</b>   | <b>Message Identifier</b>  |                                     |  |                           |  |                                     |  |                                     |
|  | Triparty Collateral Transaction Instruction                             | colr.019   | Adaptation Required                 |  | No                        |  |                                     |  |                                     |
|  | Triparty Collateral Status and Processing Advice                        | colr.020   | Adaptation Required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted | No                        |  |                                     |  |                                     |
|  | Triparty Collateral Allegement Notification                             | colr.021   | Adaptation Required                 |  | No                        |  |                                     |  |                                     |
|  | Triparty Collateral Collateral and Exposure Report                      | colr.022   | Adaptation Required                 |  | No                        |  |                                     |  |                                     |
|  | Triparty Collateral Unilateral Removal Request                          | colr.023   | N/A                                 |  | No                        |  |                                     |  |                                     |
|  | Collateral Management Cancellation Request                              | colr.005   | Adaptation Required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted | No                        |  |                                     |  |                                     |
|  | Collateral Management   | semt.020   | Adaptation Required                 |  | No                        |  |                                     |  |                                     |

| AMI-SeCo Standard  |   |   | 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:   |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Cancellation Status   |   |                                     |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Triparty collateral allegation notification cancellation request Colr.024 | Colr.024  | Adaptation Required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Receipt Acknowledgment  | admi.007  | Adaptation Required                 |  | No                        |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Approval of Debit   | camt.036  | N/A                                 | N/A- applicable to ECMS only   | No                        |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Eligible Securities Creation Request                                      | reda.025  | N/A                                 |  | No                        |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Eligible Securities Deletion Request                                      | reda.075  | N/A                                 |  | No                        |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Collateral Value Creation Request   | reda.024  | N/A                                 |  | No                        |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Close Link Creation Request   | reda.027  | N/A                                 |  | No                        |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Close Link Deletion Request   | reda.077  | N/A                                 |  | No                        |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
|  | Collateral Data Status Advice   | reda.028  | N/A                                 |  | No                        |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>STANDARD 2</b>  | <b>Initiation of a triparty transaction</b>                               | <i>TPAs shall offer harmonised business processes and workflows for the initiation of a triparty collateral management transaction.</i> | adaptation required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           | <table border="1"> <thead> <tr> <th><b>Analysis and Communication</b></th> <th>Yes</th> <th>No</th> <th>n/a</th> </tr> </thead> <tbody> <tr> <td><b>M1:</b> Analysis started by 01/01/2021</td> <td><input checked="" type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input type="checkbox"/></td> </tr> <tr> <td><b>M2:</b> Analysis completed by 31/07/2021</td> <td><input checked="" type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input type="checkbox"/></td> </tr> <tr> <td><b>M3:</b> Documentation completed by 30/09/2021</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <td><b>M4:</b> Initial communication by 01/03/2021</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <td><b>M5:</b> Detailed external communication by 31/12/2021</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <th><b>Internal Adaptation</b></th> <th>Yes</th> <th>No</th> <th>n/a</th> </tr> <tr> <td><b>M6:</b> Adaptation started by 01/01/2021</td> <td><input type="checkbox"/></td> <td><input checked="" type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <td><b>M7:</b> Adaptation completed by 30/06/2022</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <td><b>M8:</b> Internal testing started by 01/07/2022</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <td><b>M9:</b> Internal testing complete by 2/12/2022</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <th><b>Testing and Implementation</b></th> <th>Yes</th> <th>No</th> <th>n/a</th> </tr> <tr> <td><b>M10:</b> External testing started by 01/12/2022</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <td><b>M11:</b> External testing completed by 01/10/2023</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <td><b>M12:</b> Final external communication by 01/04/2023</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> <tr> <td><b>M13:</b> Standard implemented by Nov 2023</td> <td><input type="checkbox"/></td> <td><input type="checkbox"/> DD-MM-YYYY</td> <td><input checked="" type="checkbox"/></td> </tr> </tbody> </table> |  |  |  | <b>Analysis and Communication</b> | Yes | No | n/a | <b>M1:</b> Analysis started by 01/01/2021 | <input checked="" type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input type="checkbox"/> | <b>M2:</b> Analysis completed by 31/07/2021 | <input checked="" type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input type="checkbox"/> | <b>M3:</b> Documentation completed by 30/09/2021 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>M4:</b> Initial communication by 01/03/2021 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>M5:</b> Detailed external communication by 31/12/2021 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>Internal Adaptation</b> | Yes | No | n/a | <b>M6:</b> Adaptation started by 01/01/2021 | <input type="checkbox"/> | <input checked="" type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>M7:</b> Adaptation completed by 30/06/2022 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>M8:</b> Internal testing started by 01/07/2022 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>M9:</b> Internal testing complete by 2/12/2022 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>Testing and Implementation</b> | Yes | No | n/a | <b>M10:</b> External testing started by 01/12/2022 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>M11:</b> External testing completed by 01/10/2023 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>M12:</b> Final external communication by 01/04/2023 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> | <b>M13:</b> Standard implemented by Nov 2023 | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
| <b>Analysis and Communication</b>                        | Yes   | No  | n/a                                 |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M1:</b> Analysis started by 01/01/2021                | <input checked="" type="checkbox"/>                                       | <input type="checkbox"/> DD-MM-YYYY   | <input type="checkbox"/>            |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M2:</b> Analysis completed by 31/07/2021              | <input checked="" type="checkbox"/>                                       | <input type="checkbox"/> DD-MM-YYYY   | <input type="checkbox"/>            |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M3:</b> Documentation completed by 30/09/2021         | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M4:</b> Initial communication by 01/03/2021           | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M5:</b> Detailed external communication by 31/12/2021 | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>Internal Adaptation</b>                               | Yes   | No  | n/a                                 |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M6:</b> Adaptation started by 01/01/2021              | <input type="checkbox"/>  | <input checked="" type="checkbox"/> DD-MM-YYYY  | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M7:</b> Adaptation completed by 30/06/2022            | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M8:</b> Internal testing started by 01/07/2022        | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M9:</b> Internal testing complete by 2/12/2022        | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>Testing and Implementation</b>                        | Yes   | No  | n/a                                 |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M10:</b> External testing started by 01/12/2022       | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M11:</b> External testing completed by 01/10/2023     | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M12:</b> Final external communication by 01/04/2023   | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |
| <b>M13:</b> Standard implemented by Nov 2023             | <input type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |  |  |  |                                   |     |    |     |   |                                     |                                     |                          |   |                                     |                                     |                          |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |                            |     |    |     |   |                          |  |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |   |                          |                                     |                                     |                                   |     |    |     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |  |                          |                                     |                                     |

| AMI-SeCo Standard        |                                    |  | 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: |                                     |            |                                     |
| STANDARD 3               | Increase of a triparty transaction | TPAs shall support harmonised business processes and workflows for the increase of a triparty collateral management transaction. | adaptation required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           | <b>Analysis and Communication</b>  |                                     |            |                                     |
|                          |                                    |  |                                     |  |                           | Yes  | No                                  | n/a        |                                     |
|                          |                                    |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/>            | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |                                    |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/>            | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <b>Internal Adaptation</b>   |                                     |            |                                     |
|                          |                                    |  |                                     |  |                           | Yes  | No                                  | n/a        |                                     |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input checked="" type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <b>Testing and Implementation</b>  |                                     |            |                                     |
| Yes                      | No                                 | n/a  |                                     |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>           | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>           | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>           | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>           | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| STANDARD 4               | Decrease of a triparty transaction | TPAs shall support harmonised business processes and workflows for the decrease of a triparty collateral management transaction. | adaptation required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           | <b>Analysis and Communication</b>  |                                     |            |                                     |
|                          |                                    |  |                                     |  |                           | Yes  | No                                  | n/a        |                                     |
|                          |                                    |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/>            | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |                                    |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/>            | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <b>Internal Adaptation</b>   |                                     |            |                                     |
|                          |                                    |  |                                     |  |                           | Yes  | No                                  | n/a        |                                     |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input checked="" type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                                    |  |                                     |  |                           | <b>Testing and Implementation</b>  |                                     |            |                                     |
| Yes                      | No                                 | n/a  |                                     |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>           | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>           | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>           | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>           | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |

| AMI-SeCo Standard        |  |  | 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: |                                     |            |                                     |
| STANDARD 5               | Revaluation of a triparty transaction  | TPAs shall support harmonised business processes and workflows when revaluing a triparty collateral management transaction.          | adaptation required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           | <b>Analysis and Communication</b>  |                                     |            |                                     |
|                          |  |  |                                     |  |                           | Yes  | No                                  | n/a        |                                     |
|                          |  |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/>            | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |  |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/>            | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <b>Internal Adaptation</b>   |                                     |            |                                     |
|                          |  |  |                                     |  |                           | Yes  | No                                  | n/a        |                                     |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input checked="" type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <b>Testing and Implementation</b>  |                                     |            |                                     |
| Yes                      | No                                     | n/a  |                                     |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>               | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>               | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>               | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>               | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| STANDARD 6               | Cancellation of a triparty instruction | TPAs shall support harmonised business processes and workflows for the cancellation of a triparty collateral management instruction. | adaptation required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           | <b>Analysis and Communication</b>  |                                     |            |                                     |
|                          |  |  |                                     |  |                           | Yes  | No                                  | n/a        |                                     |
|                          |  |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/>            | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |  |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/>            | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <b>Internal Adaptation</b>   |                                     |            |                                     |
|                          |  |  |                                     |  |                           | Yes  | No                                  | n/a        |                                     |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input checked="" type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/>            | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |  |  |                                     |  |                           | <b>Testing and Implementation</b>  |                                     |            |                                     |
| Yes                      | No                                     | n/a  |                                     |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>               | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>               | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>               | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/>               | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |            |                                     |

| AMI-SeCo Standard                               |                            |   | 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: |                                     |  |                                     |
| STANDARD 7                                      | Unilateral removal process | TPAs shall support harmonised business processes and workflows for the unilateral removal of a specific asset in triparty collateral management.  | N/A                                 | Process supported not via swift  | No                        | <b>Analysis and Communication</b>  |                                     |  |                                     |
|   |                            |   |                                     |  |                           | Yes  | No                                  | n/a  |                                     |
|   |                            |   |                                     |  |                           | M1: Analysis started by 01/01/2021   | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M2: Analysis completed by 31/07/2021   | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M3: Documentation completed by 30/09/2021                                    | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M4: Initial communication by 01/03/2021                                      | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M5: Detailed external communication by 31/12/2021                            | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | <b>Internal Adaptation</b>   |                                     |  |                                     |
|   |                            |   |                                     |  |                           | Yes  | No                                  | n/a  |                                     |
|   |                            |   |                                     |  |                           | M6: Adaptation started by 01/01/2021   | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M7: Adaptation completed by 30/06/2022                                       | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M8: Internal testing started by 01/07/2022                                   | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M9: Internal testing complete by 2/12/2022                                   | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | <b>Testing and Implementation</b>  |                                     |  |                                     |
| Yes   | No                         | n/a   |                                     |  |                           |  |                                     |  |                                     |
| M10: External testing started by 01/12/2022     | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| M11: External testing completed by 01/10/2023   | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| M12: Final external communication by 01/04/2023 | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| M13: Standard implemented by Nov 2023           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| STANDARD 8                                      | Reporting on flows         | TPAs shall support harmonised business processes and workflows for the reporting on flows in order to provide real time information on securities collateralising triparty collateral transactions. | Adaptation Required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted | No                        | <b>Analysis and Communication</b>  |                                     |  |                                     |
|   |                            |   |                                     |  |                           | Yes  | No                                  | n/a  |                                     |
|   |                            |   |                                     |  |                           | M1: Analysis started by 01/01/2021   | <input checked="" type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY            | <input type="checkbox"/>            |
|   |                            |   |                                     |  |                           | M2: Analysis completed by 31/07/2021   | <input checked="" type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY            | <input type="checkbox"/>            |
|   |                            |   |                                     |  |                           | M3: Documentation completed by 30/09/2021                                    | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M4: Initial communication by 01/03/2021                                      | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M5: Detailed external communication by 31/12/2021                            | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | <b>Internal Adaptation</b>   |                                     |  |                                     |
|   |                            |   |                                     |  |                           | Yes  | No                                  | n/a  |                                     |
|   |                            |   |                                     |  |                           | M6: Adaptation started by 01/01/2021   | <input type="checkbox"/>            | <input checked="" type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M7: Adaptation completed by 30/06/2022                                       | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M8: Internal testing started by 01/07/2022                                   | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | M9: Internal testing complete by 2/12/2022                                   | <input type="checkbox"/>            | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |
|   |                            |   |                                     |  |                           | <b>Testing and Implementation</b>  |                                     |  |                                     |
| Yes   | No                         | n/a   |                                     |  |                           |  |                                     |  |                                     |
| M10: External testing started by 01/12/2022     | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| M11: External testing completed by 01/10/2023   | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| M12: Final external communication by 01/04/2023 | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |
| M13: Standard implemented by Nov 2023           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                                     |  |                                     |

| AMI-SeCo Standard        |                                     |   | 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: |  |                                     |  |
| STANDARD 9               | Reporting on stocks                 | TPAs shall support harmonised business processes and workflows for reporting on stocks in triparty collateral management. | Adaptation Required    | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           | <b>Analysis and Communication</b>  |  |                                     |  |
|                          |                                     |   |                        |  |                           | Yes  | No   | n/a                                 |  |
|                          |                                     |   |                        |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY            | <input type="checkbox"/>            |  |
|                          |                                     |   |                        |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY            | <input type="checkbox"/>            |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <b>Internal Adaptation</b>   |  |                                     |  |
|                          |                                     |   |                        |  |                           | Yes  | No   | n/a                                 |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input checked="" type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <b>Testing and Implementation</b>  |  |                                     |  |
| Yes                      | No                                  | n/a   |                        |  |                           |  |  |                                     |  |
| <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/>   |                        |  |                           |  |  |                                     |  |
| <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/>   |                        |  |                           |  |  |                                     |  |
| <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/>   |                        |  |                           |  |  |                                     |  |
| <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/>   |                        |  |                           |  |  |                                     |  |
| STANDARD 10              | Closure of a triparty transaction   | TPAs shall support harmonised business processes and workflows when closing a triparty collateral management transaction. | Adaptation Required    | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           | <b>Analysis and Communication</b>  |  |                                     |  |
|                          |                                     |   |                        |  |                           | Yes  | No   | n/a                                 |  |
|                          |                                     |   |                        |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY            | <input type="checkbox"/>            |  |
|                          |                                     |   |                        |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/> DD-MM-YYYY            | <input type="checkbox"/>            |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <b>Internal Adaptation</b>   |  |                                     |  |
|                          |                                     |   |                        |  |                           | Yes  | No   | n/a                                 |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY            | <input checked="" type="checkbox"/> |  |
|                          |                                     |   |                        |  |                           | <b>Testing and Implementation</b>  |  |                                     |  |
| Yes                      | No                                  | n/a   |                        |  |                           |  |  |                                     |  |
| <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/>   |                        |  |                           |  |  |                                     |  |
| <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/>   |                        |  |                           |  |  |                                     |  |
| <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/>   |                        |  |                           |  |  |                                     |  |
| <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/>   |                        |  |                           |  |  |                                     |  |



| AMI-SeCo Standard                               |                               |   | 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: |                          |                                     |                                     |
| STANDARD 11                                     | Handling of corporate actions | TPAs shall support harmonised business processes and workflows when handling corporate actions on securities allocated to a triparty collateral management transaction. | N/A                                 | Do not support central bank triparty transactions  |                           | <b>Analysis and Communication</b>  |                          |                                     |                                     |
|   |                               |   |                                     |  |                           | Yes  | No                       | n/a                                 |                                     |
|   |                               |   |                                     |  |                           | M1: Analysis started by 01/01/2021   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M2: Analysis completed by 31/07/2021   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M3: Documentation completed by 30/09/2021                                    | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M4: Initial communication by 01/03/2021                                      | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M5: Detailed external communication by 31/12/2021                            | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | <b>Internal Adaptation</b>   |                          |                                     |                                     |
|   |                               |   |                                     |  |                           | Yes  | No                       | n/a                                 |                                     |
|   |                               |   |                                     |  |                           | M6: Adaptation started by 01/01/2021   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M7: Adaptation completed by 30/06/2022                                       | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M8: Internal testing started by 01/07/2022                                   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M9: Internal testing complete by 2/12/2022                                   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | <b>Testing and Implementation</b>  |                          |                                     |                                     |
| Yes   | No                            | n/a   |                                     |  |                           |  |                          |                                     |                                     |
| M10: External testing started by 01/12/2022     | <input type="checkbox"/>      | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |                                     |                                     |
| M11: External testing completed by 01/10/2023   | <input type="checkbox"/>      | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |                                     |                                     |
| M12: Final external communication by 01/04/2023 | <input type="checkbox"/>      | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |                                     |                                     |
| M13: Standard implemented by Nov 2023           | <input type="checkbox"/>      | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |                                     |                                     |
| STANDARD 12                                     | Partial settlement            | TPAs shall support harmonised business processes and workflows for the partial settlement of a triparty collateral management instruction.                              | N/A                                 | JP Morgan does not support partial settlement of Triparty Instructions. There is currently no intention to change this approach. |                           | <b>Analysis and Communication</b>  |                          |                                     |                                     |
|   |                               |   |                                     |  |                           | Yes  | No                       | n/a                                 |                                     |
|   |                               |   |                                     |  |                           | M1: Analysis started by 01/01/2021   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M2: Analysis completed by 31/07/2021   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M3: Documentation completed by 30/09/2021                                    | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M4: Initial communication by 01/03/2021                                      | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M5: Detailed external communication by 31/12/2021                            | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | <b>Internal Adaptation</b>   |                          |                                     |                                     |
|   |                               |   |                                     |  |                           | Yes  | No                       | n/a                                 |                                     |
|   |                               |   |                                     |  |                           | M6: Adaptation started by 01/01/2021   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M7: Adaptation completed by 30/06/2022                                       | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M8: Internal testing started by 01/07/2022                                   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | M9: Internal testing complete by 2/12/2022                                   | <input type="checkbox"/> | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |
|   |                               |   |                                     |  |                           | <b>Testing and Implementation</b>  |                          |                                     |                                     |
| Yes   | No                            | n/a   |                                     |  |                           |  |                          |                                     |                                     |
| M10: External testing started by 01/12/2022     | <input type="checkbox"/>      | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |                                     |                                     |
| M11: External testing completed by 01/10/2023   | <input type="checkbox"/>      | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |                                     |                                     |
| M12: Final external communication by 01/04/2023 | <input type="checkbox"/>      | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |                                     |                                     |
| M13: Standard implemented by Nov 2023           | <input type="checkbox"/>      | <input type="checkbox"/> DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |                                     |                                     |

| AMI-SeCo Standard        |                          |  | 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: |                          |            |                                     |
| STANDARD 13              | Reference data           | TPAs shall facilitate the communication of reference data by collateral givers and collateral takers using harmonised messaging. | N/A                                 | Not supported                   | No                        | <b>Analysis and Communication</b>  |                          |            |                                     |
|                          |                          |  |                                     |                                 |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <b>Internal Adaptation</b>   |                          |            |                                     |
|                          |                          |  |                                     |                                 |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <b>Testing and Implementation</b>  |                          |            |                                     |
| Yes                      | No                       | n/a  |                                     |                                 |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |                                 |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |                                 |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |                                 |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |                                 |                           |  |                          |            |                                     |
| STANDARD 14              | Usage of baskets         | TPAs shall support the usage of customised collateral baskets by collateral givers and collateral takers.                        | Implemented                         | Supportable                     | No                        | <b>Analysis and Communication</b>  |                          |            |                                     |
|                          |                          |  |                                     |                                 |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |                                 |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/> | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |                          |  |                                     |                                 |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/> | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <b>Internal Adaptation</b>   |                          |            |                                     |
|                          |                          |  |                                     |                                 |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |                                 |                           | <b>Testing and Implementation</b>  |                          |            |                                     |
| Yes                      | No                       | n/a  |                                     |                                 |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |                                 |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |                                 |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |                                 |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |                                 |                           |  |                          |            |                                     |

| AMI-SeCo Standard        |                          |  | 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: |                          |            |                                     |
| STANDARD 15              | Future dated processing  | TPAs shall support the handling of future-dated requests submitted by collateral givers and collateral takers for triparty transactions settling in commercial bank money.   | Adaptation required                 | Equivalent Swift ISO 15022 messages available. As firm migrates to ISO 20022 message will be adopted |                           | <b>Analysis and Communication</b>  |                          |            |                                     |
|                          |                          |  |                                     |  |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/> | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |                          |  |                                     |  |                           | <input checked="" type="checkbox"/>  | <input type="checkbox"/> | DD-MM-YYYY | <input type="checkbox"/>            |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <b>Internal Adaptation</b>   |                          |            |                                     |
|                          |                          |  |                                     |  |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <b>Testing and Implementation</b>  |                          |            |                                     |
|                          |                          |  |                                     |  |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |            |                                     |
| STANDARD 16              | Operating hours          | TPAs shall provide access to triparty services on those days on which the RTGS is open. Allocations to triparty transactions involving central banks as collateral taker shall be possible according to a harmonised operating schedule on those days. | N/A                                 | N/A – Applicable to ECMS only  |                           | <b>Analysis and Communication</b>  |                          |            |                                     |
|                          |                          |  |                                     |  |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <b>Internal Adaptation</b>   |                          |            |                                     |
|                          |                          |  |                                     |  |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
|                          |                          |  |                                     |  |                           | <b>Testing and Implementation</b>  |                          |            |                                     |
|                          |                          |  |                                     |  |                           | Yes  | No                       | n/a        |                                     |
|                          |                          |  |                                     |  |                           | <input type="checkbox"/>   | <input type="checkbox"/> | DD-MM-YYYY | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |            |                                     |
| <input type="checkbox"/> | <input type="checkbox"/> | DD-MM-YYYY   | <input checked="" type="checkbox"/> |  |                           |  |                          |            |                                     |

| AMI-SeCo Standard |                  |   | 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: |                                     |                                     |  |
| STANDARD 17       | Cut-off times    | <i>TPAs shall offer harmonised cut-off times for triparty services involving central banks as collateral taker.</i> | N/A                    | N/A - Applicable to ECMS only   |                           | <b>Analysis and Communication</b>  |                                     |                                     |  |
|                   |                  |   |                        |                                 |                           | Yes  | No                                  | n/a                                 |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
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|                   |                  |   |                        |                                 |                           | <b>Internal Adaptation</b>   |                                     |                                     |  |
|                   |                  |   |                        |                                 |                           | Yes  | No                                  | n/a                                 |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <b>Testing and Implementation</b>  |                                     |                                     |  |
|                   |                  |   |                        |                                 |                           | Yes  | No                                  | n/a                                 |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |
|                   |                  |   |                        |                                 |                           | <input type="checkbox"/>   | <input type="checkbox"/> DD-MM-YYYY | <input checked="" type="checkbox"/> |  |