

# **Triparty Collateral Management** Adaptation Plan

### **Euroclear Bank**

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

### Background

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

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

#### 1

#### Cover Letter

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

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

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

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

## 2 Adaptation Plan Table

AMI-SeCo Standard		Feasibility Assessment			Implementation Milestones				
Name of Standard	Standard	Adaptation Required?	Description of Changes Required	Legal Barrier Identified?	Please indicate the expected date of completion of t	he follo	owing activities:		
Implementation of	TPAs shall support				Analysis and Communication	Yes	No	n/a	
messages for	the usage of ISO 20022 messages for				M1: Analysis started by 30/06/2020		DD-MM-YYYY		
triparty collateral	triparty collateral				M2: Initial communication by 01/03/2021		DD-MM-YYYY		
management	covered by the				M3: Analysis completed by 31/07/2021		DD-MM-YYYY		
	Standards.				M4: Documentation completed by 31/12/2021		DD-MM-YYYY		
					M5: Detailed external communication by 31/12/2021		DD-MM-YYYY		
					Internal Adaptation	Yes	No	n/a	
		X			M6: Adaptation started by 01/01/2022		DD-MM-YYYY		
		Yes	Triparty Collateral	NO	M7: Adaptation completed by 30/06/2022		DD-MM-YYYY		
			Management messages.		M8: Internal testing started by 01/07/2022		DD-MM-YYYY		
					M9: Internal testing complete by 02/12/2022		DD-MM-YYYY		
					Testing and Implementation	Yes	No	n/a	
				M10: External testing started by 05/12/2022		DD-MM-YYYY			
				M11: Final external communication by 01/04/2023		DD-MM-YYYY			
					M12: External testing completed by 13/10/2023		DD-MM-YYYY		
					M13: Standard implemented by 20/11/2023		DD-MM-YYYY		
Message Name	Message Identifier						•		
Triparty Collateral Transaction Instruction Triparty Collateral Status and Processing Advice Triparty Collateral Allegement Notification Triparty Collateral Collateral and Exposure Report Triparty Collateral Unilateral Removal Request Triparty Collateral Allegement Notification Cancellation Request	colr.019 colr.020 colr.021 colr.022 colr.023 colr.024	Yes	Euroclear Bank doesn't support ISO20022 Triparty Collateral Management messages.	No					
	Implementation of ISO 20022 messages for triparty collateral management Message Name Triparty Collateral Transaction Instruction Triparty Collateral Status and Processing Advice Triparty Collateral Allegement Notification Triparty Collateral Allegement Notification Triparty Collateral Collateral and Exposure Report Triparty Collateral Unilateral Removal Request Triparty Collateral Unilateral Removal Request Triparty Collateral Allegement Notification Cancellation	Implementation of ISO 20022 messages for triparty collateral managementTPAs shall support the usage of ISO 20022 messages for triparty collateral management activities covered by the Standards.Message NameMessage IdentifierTriparty Collateral rriparty Collateral rriparty Collateral Triparty Collateral triparty Collateral rriparty Collateral colr.019Triparty Collateral rriparty Collateral rriparty Collateral triparty Collateral colr.020Triparty Collateral rriparty Collateral rriparty Collateral colr.021Triparty Collateral Allegement NotificationTriparty Collateral colr.022Collateral and Exposure ReportTriparty Collateral colr.023Triparty Collateral colr.024Collateral and Exposure ReportTriparty Collateral colr.024Collateral RequestCollateral colr.025Collateral Management	Name of StandardStandardRequired?Implementation of ISO 20022 messages for triparty collateral managementTPAs shall support the usage of ISO 20022 messages for triparty collateral management activities covered by the Standards.YesMessage NameMessage IdentifierTriparty Collateral ransaction InstructionColr.019Triparty Collateral ransactioncolr.020Triparty Collateral ransactioncolr.020Triparty Collateral ransactioncolr.021Allegement Notificationcolr.021Triparty Collateral riparty Collateral colr.021colr.022Collateral and Exposure Reportcolr.023Triparty Collateral riparty Collateral colr.023colr.024Allegement Notificationcolr.024Triparty Collateral colr.024colr.024Allegement Notificationcolr.025Triparty Collateral Requestcolr.005	Name of Standard         Standard         Required?         Changes Required           Implementation of ISO 20022 messages for triparty collateral management         TPAs shall support 20022 messages for triparty collateral management activities covered by the Standards.         Euroclear Bank doesn't support ISO20022 Triparty Collateral Management           Message Name         Message Identifier         Yes         Euroclear Bank doesn't support ISO20022 Triparty Collateral Management           Triparty Collateral Triparty Collateral Instruction         colr.019 Triparty Collateral colr.020         colr.019 Triparty Collateral colr.021         Ferson           Triparty Collateral Allegement Notification         colr.021 Collateral Collateral Collateral Allegement         colr.022 Collateral Collate	Name of Standard         Standard         Required?         Changes Required         Identified?           Implementation of ISO 20022         TPAs shall support tiparty collateral management         TPAs shall support tiparty collateral management activities covered by the Standards.         Function of Standards         Function of Standards         Identified?           Yes         Yes         Euroclear Bank doesn't support ISO20022 Triparty Collateral Management messages.         No           Message Name         Message Identifier         Identified         Identified           Triparty Collateral Infrarty Collateral Alegement         coir.019         Itercolear Bank doesn't support ISO20022 Triparty Collateral Infrarty Collateral Alegement         coir.019           Triparty Collateral Alegement Notification         coir.022         Funcesage Alegement Collateral Management         euroclear Bank doesn't support ISO20022 Triparty Collateral Alegement         No           Management Notification Cancellation Request         coir.022         Yes         Functeral Bank doesn't support ISO20022 Triparty Collateral Management messages.         No	No.         Pressue for implementation         Prequired?         Example of the suspect for property collateral management         Prequired?         Changes Required         Identified?         Pressue for Analysis and Communication of COURD areasypes for imparty collateral covered by the standards.         Analysis and Communication of Mit Analysis started by 3006/2020           Wess and accurate management         Free started in property collateral covered by the standards.         Free started in property collateral management messages.         No           Message Name         Message Identifier         Triparty Collateral coble con cobl collateral collateral collateral collateral collate	No.         Please indicate the opported date of completion of the following interval in a property of the usage of (SD 2002) in the usage of (SD 2002) is the usage of (SD 2002) in the usage of (SD 2002) is the usage of (SD 2002) in the usage of (SD 2002) is the usage of	Name         Required         Changes Required         Identified?         Please Indicate the expected cate of completion of the IDU/UI(2) EXVIVES:           Implementation of IS2 20022         TPA statistication intragement         TPA statistication intragement         Visitication intragement         Visitication intragemen	

	AMI-SeCo Standa	rd		Feasibility Assessment		Implementation Milestones
No.	Name of Standard	Standard	Adaptation Required?	Description of Changes Required	Legal Barrier Identified?	Please indicate the expected date of completion of the following activities:
	Request					
	Collateral Management Cancellation Status	semt.020				
	Receipt Acknowledgment	admi.007	Yes	Euroclear Bank doesn't support ISO20022 messages to obtain approval for the reversal of income payments	No	
	Approval of Debit	camt.036	N/A			
	Eligible Securities Creation Request Eligible Securities Deletion Request Collateral Value Creation Request Close Link Creation Request Close Link Deletion Request Collateral Data Status Advice	reda.025 reda.075 reda.024 reda.027 reda.077 reda.028	Yes	Euroclear Bank doesn't support ISO20022 messages for the exchange of eligibility and valuation data.	No	
	Triparty Collateral Unilateral Removal Request	reda.074				
	Business Application Header Business File	head.001 head.002				
	Header	10001002				

	AMI-SeCo Standa	ard		Feasibility Assessment	t	Implementation Milestones			
No.	Name of Standard	Standard	Adaptation Required?	Description of Changes Required	Legal Barrier Identified?	Please indicate the expected date of completion of the	ne follo	owing activities:	
STANDARD 2	Initiation of a triparty transaction	TPAs shall offer harmonised business processes and workflows for the initiation of a triparty collateral management				Analysis and CommunicationM1: Analysis started by 30/06/2020M2: Initial communication by 01/03/2021	Yes	No DD-MM-YYYY DD-MM-YYYY	n/a ⊠ ⊠
		transaction.				M3: Analysis completed by 31/07/2021 M4: Documentation completed by 31/12/2021		DD-MM-YYYY DD-MM-YYYY	
						M5: Detailed external communication by 31/12/2021 Internal Adaptation	Yes	DD-MM-YYYY No	⊠ n/a
			Implemented		No	M6: Adaptation started by 01/01/2022 M7: Adaptation completed by 30/06/2022		DD-MM-YYYY	
					M8: Internal testing started by 01/07/2022 M9: Internal testing complete by 02/12/2022	Yes	DD-MM-YYYY  DD-MM-YYYY  No	⊠ ⊠ n/a	
					Testing and Implementation         M10: External testing started by 05/12/2022         M11: Final external communication by 01/04/2023		DD-MM-YYYY	n/a	
					M12: External testing completed by 13/10/2023 M13: Standard implemented by 20/11/2023		DD-MM-YYYY		
STANDARD 3	Increase of a	TPAs shall support						1	
	triparty transaction	harmonised business processes and				Analysis and Communication M1: Analysis started by 30/06/2020	Yes	No	n/a ⊠
		workflows for the increase of a triparty collateral management				M2: Initial communication by 01/03/2021 M3: Analysis completed by 31/07/2021		DD-MM-YYYY	
		transaction.				M4: Documentation completed by 31/12/2021 M5: Detailed external communication by 31/12/2021		DD-MM-YYYY	
						Internal Adaptation	Yes	No	n/a
			Implemented		No	M6: Adaptation started by 01/01/2022 M7: Adaptation completed by 30/06/2022		DD-MM-YYYY DD-MM-YYYY	
						M8: Internal testing started by 01/07/2022M9: Internal testing complete by 02/12/2022		DD-MM-YYYY DD-MM-YYYY	
						Testing and Implementation           M10: External testing started by 05/12/2022	Yes	No DD-MM-YYYY	n/a ⊠
						M11: Final external communication by 01/04/2023		DD-MM-YYYY	
						M12: External testing completed by 13/10/2023M13: Standard implemented by 20/11/2023		DD-MM-YYYY DD-MM-YYYY	

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

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

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

	AMI-SeCo Standa	ard		Feasibility Assessment	1	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 transmission of transmission of the transmission of	ne follo	owing activities:	
STANDARD 10	Closure of a triparty	TPAs shall support harmonised business				Analysis and Communication	Yes	No	n/a
	transaction	processes and workflows when				M1: Analysis started by 30/06/2020		DD-MM-YYYY	
		closing a triparty				M2: Initial communication by 01/03/2021		DD-MM-YYYY	
		collateral management				M3: Analysis completed by 31/07/2021		DD-MM-YYYY	
		transaction.				M4: Documentation completed by 31/12/2021		DD-MM-YYYY	
						M5: Detailed external communication by 31/12/2021		DD-MM-YYYY	
						Internal Adaptation	Yes	No	n/a
			land an extend		N	M6: Adaptation started by 01/01/2022		DD-MM-YYYY	
			Implemented		No	M7: Adaptation completed by 30/06/2022		DD-MM-YYYY	
						M8: Internal testing started by 01/07/2022		DD-MM-YYYY	
						M9: Internal testing complete by 02/12/2022		DD-MM-YYYY	
						Testing and Implementation	Yes	No	n/a
						M10: External testing started by 05/12/2022		DD-MM-YYYY	
						M11: Final external communication by 01/04/2023		DD-MM-YYYY	
						M12: External testing completed by 13/10/2023		DD-MM-YYYY	
						M13: Standard implemented by 20/11/2023		DD-MM-YYYY	
STANDARD 11	Handling of corporate actions	TPAs shall support harmonised business				Analysis and Communication	Yes	No	n/a
		processes and workflows when				M1: Analysis started by 30/06/2020		DD-MM-YYYY	
		handling corporate				M2: Initial communication by 01/03/2021		DD-MM-YYYY	
		actions on securities allocated to a triparty				M3: Analysis completed by 31/07/2021		DD-MM-YYYY	
		collateral management				M4: Documentation completed by 31/12/2021		DD-MM-YYYY	
		transaction.				M5: Detailed external communication by 31/12/2021		DD-MM-YYYY	
						Internal Adaptation	Yes	No	n/a
			Implemented		No	M6: Adaptation started by 01/01/2022		DD-MM-YYYY	
						M7: Adaptation completed by 30/06/2022		DD-MM-YYYY	
						M8: Internal testing started by 01/07/2022		DD-MM-YYYY	
						M9: Internal testing complete by 02/12/2022		DD-MM-YYYY	
						Testing and Implementation	Yes	No	n/a
						M10: External testing started by 05/12/2022		DD-MM-YYYY	
						M11: Final external communication by 01/04/2023		DD-MM-YYYY	
						M12: External testing completed by 13/10/2023		DD-MM-YYYY	
						M13: Standard implemented by 20/11/2023		DD-MM-YYYY	

	AMI-SeCo Standa	ard		Feasibility Assessment		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 second sec	ne follo	owing activities:	
STANDARD 12	Partial settlement	TPAs shall support harmonised business				Analysis and Communication	Yes	No	n/a
		processes and workflows for the				M1: Analysis started by 30/06/2020		DD-MM-YYYY	
		partial settlement of a				M2: Initial communication by 01/03/2021		DD-MM-YYYY	
		triparty collateral management				M3: Analysis completed by 31/07/2021		DD-MM-YYYY	
		instruction.				M4: Documentation completed by 31/12/2021		DD-MM-YYYY	
						M5: Detailed external communication by 31/12/2021		DD-MM-YYYY	
						Internal Adaptation	Yes	No	n/a
			lana la ananta d		Ne	M6: Adaptation started by 01/01/2022		DD-MM-YYYY	
			Implemented		No	M7: Adaptation completed by 30/06/2022		DD-MM-YYYY	
						M8: Internal testing started by 01/07/2022		DD-MM-YYYY	
						M9: Internal testing complete by 02/12/2022		DD-MM-YYYY	
						Testing and Implementation	Yes	No	n/a
						M10: External testing started by 05/12/2022		DD-MM-YYYY	
						M11: Final external communication by 01/04/2023		DD-MM-YYYY	
						M12: External testing completed by 13/10/2023		DD-MM-YYYY	
						M13: Standard implemented by 20/11/2023		DD-MM-YYYY	
STANDARD 13	Reference data	TPAs shall facilitate							
		the communication of reference data by collateral givers and				Analysis and Communication	Yes	No	n/a
						M1: Analysis started by 30/06/2020		DD-MM-YYYY	
		collateral takers using harmonised				M2: Initial communication by 01/03/2021		DD-MM-YYYY	
		messaging.				M3: Analysis completed by 31/07/2021		DD-MM-YYYY	
						M4: Documentation completed by 31/12/2021		DD-MM-YYYY	
				Euroclear Bank supports		M5: Detailed external communication by 31/12/2021		DD-MM-YYYY	
				the provision of reference data by		Internal Adaptation	Yes	No	n/a
			Yes	participants, but does	No	M6: Adaptation started by 01/01/2022		DD-MM-YYYY	
			103	not support the harmonised messaging		M7: Adaptation completed by 30/06/2022		DD-MM-YYYY	
				identified for this		M8: Internal testing started by 01/07/2022		DD-MM-YYYY	
				purpose by the CMHTF.		M9: Internal testing complete by 02/12/2022		DD-MM-YYYY	
						Testing and Implementation	Yes	No	n/a
						M10: External testing started by 05/12/2022		DD-MM-YYYY	
						M11: Final external communication by 01/04/2023		DD-MM-YYYY	
						M12: External testing completed by 13/10/2023		DD-MM-YYYY	
						M13: Standard implemented by 20/11/2023		DD-MM-YYYY	

	AMI-SeCo 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	ne follo	owing activities:	
STANDARD 14	Usage of baskets	TPAs shall support the usage of				Analysis and Communication	Yes	No	n/a
		customised collateral baskets by collateral				M1: Analysis started by 30/06/2020		DD-MM-YYYY	
		givers and collateral				M2: Initial communication by 01/03/2021		DD-MM-YYYY	
		takers.				M3: Analysis completed by 31/07/2021		DD-MM-YYYY	
						M4: Documentation completed by 31/12/2021		DD-MM-YYYY	
						M5: Detailed external communication by 31/12/2021		DD-MM-YYYY	
						Internal Adaptation	Yes	No	n/a
			lese le se ente d		Ne	M6: Adaptation started by 01/01/2022		DD-MM-YYYY	
			Implemented		No	M7: Adaptation completed by 30/06/2022		DD-MM-YYYY	
					M8: Internal testing started by 01/07/2022		DD-MM-YYYY		
					M9: Internal testing complete by 02/12/2022		DD-MM-YYYY		
						Testing and Implementation	Yes	No	n/a
						M10: External testing started by 05/12/2022		DD-MM-YYYY	
						M11: Final external communication by 01/04/2023		DD-MM-YYYY	
				M12: External testing completed by 13/10/2023		DD-MM-YYYY			
					M13: Standard implemented by 20/11/2023		DD-MM-YYYY		
STANDARD 15	Future dated	TPAs shall support							
••••••	processing	the handling of future-				Analysis and Communication	Yes	No	n/a
		dated requests submitted by collateral				M1: Analysis started by 30/06/2020		DD-MM-YYYY	
		givers and collateral takers for triparty				M2: Initial communication by 01/03/2021		DD-MM-YYYY	
		transactions settling in				M3: Analysis completed by 31/07/2021		DD-MM-YYYY	
		commercial bank money.				M4: Documentation completed by 31/12/2021		DD-MM-YYYY	
		monoy.				M5: Detailed external communication by 31/12/2021		DD-MM-YYYY	
						Internal Adaptation	Yes	No	n/a
			Implemented		No	M6: Adaptation started by 01/01/2022		DD-MM-YYYY	
			Implemented			M7: Adaptation completed by 30/06/2022		DD-MM-YYYY	
						M8: Internal testing started by 01/07/2022		DD-MM-YYYY	
						M9: Internal testing complete by 02/12/2022		DD-MM-YYYY	
						Testing and Implementation	Yes	No	n/a
						M10: External testing started by 05/12/2022		DD-MM-YYYY	
						M11: Final external communication by 01/04/2023		DD-MM-YYYY	
						M12: External testing completed by 13/10/2023		DD-MM-YYYY	
						M13: Standard implemented by 20/11/2023		DD-MM-YYYY	

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