

Triparty Collateral Management Adaptation Plan

JP Morgan Bank

Activity	Triparty Collateral Management
Plan submitted by	JP Morgan Bank Luxembourg
NSG	Luxembourg
Date	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	Analysis and Communication							
						Yes	No	n/a					
						<input checked="" type="checkbox"/>	<input type="checkbox"/> DD-MM-YYYY	<input type="checkbox"/>					
						<input checked="" type="checkbox"/>		<input type="checkbox"/>					
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						<input type="checkbox"/>	<input type="checkbox"/> DD-MM-YYYY	<input checked="" type="checkbox"/>					
						Internal Adaptation				Yes	No	n/a	
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						Testing and Implementation				Yes	No	n/a	
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<input type="checkbox"/>	<input type="checkbox"/> DD-MM-YYYY	<input checked="" type="checkbox"/>											
Additional Information	Message Name	Message Identifier											
	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								

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	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																																																																				
STANDARD 2	Initiation of a triparty transaction	<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>Analysis and Communication</th> <th>Yes</th> <th>No</th> <th>n/a</th> </tr> </thead> <tbody> <tr> <td>M1: 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>M2: 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>M3: 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>M4: 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>M5: 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>Internal Adaptation</th> <th>Yes</th> <th>No</th> <th>n/a</th> </tr> <tr> <td>M6: 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>M7: 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>M8: 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>M9: 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>Testing and Implementation</th> <th>Yes</th> <th>No</th> <th>n/a</th> </tr> <tr> <td>M10: 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>M11: 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>M12: 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>M13: 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>				Analysis and Communication	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"/>	Internal Adaptation	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"/>	Testing and Implementation	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"/>
Analysis and Communication	Yes	No	n/a																																																																						
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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		Analysis and Communication			
						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"/>
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						Internal Adaptation			
						Yes	No	n/a	
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						Testing and Implementation			
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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		Analysis and Communication			
						Yes	No	n/a	
						<input checked="" type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input type="checkbox"/>
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						Internal Adaptation			
						Yes	No	n/a	
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						Testing and Implementation			
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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		Analysis and Communication			
						Yes	No	n/a	
						<input checked="" type="checkbox"/>	<input type="checkbox"/> DD-MM-YYYY	<input type="checkbox"/>	
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						Testing and Implementation			
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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		Analysis and Communication			
						Yes	No	n/a	
						<input checked="" type="checkbox"/>	<input type="checkbox"/> DD-MM-YYYY	<input type="checkbox"/>	
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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	Analysis and Communication				
						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"/>	
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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	Analysis and Communication				
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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		Analysis and Communication			
						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"/>
						Internal Adaptation			
						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"/>
						Testing and Implementation			
						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"/>						
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		Analysis and Communication			
						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"/>
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						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
						Internal Adaptation			
						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"/>
						Testing and Implementation			
						Yes	No	n/a	
						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
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<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		Analysis and Communication			
						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"/>
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						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
						Internal Adaptation			
						Yes	No	n/a	
						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
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						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
						Testing and Implementation			
Yes	No	n/a							
<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>						
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<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 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.		Analysis and Communication			
						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"/>
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						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
						Internal Adaptation			
						Yes	No	n/a	
						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
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						Testing and Implementation			
Yes	No	n/a							
<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>						
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<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	Analysis and Communication				
						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"/>	
						Internal Adaptation				
						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"/>	
						Testing and Implementation				
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 14	Usage of baskets	TPAs shall support the usage of customised collateral baskets by collateral givers and collateral takers.	Implemented	Supportable	No	Analysis and Communication				
						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"/>	
						Internal Adaptation				
						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"/>	
						Testing and Implementation				
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 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		Analysis and Communication			
						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"/>
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						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
						Internal Adaptation			
						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"/>
						Testing and Implementation			
						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		Analysis and Communication			
						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"/>
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						Internal Adaptation			
						Yes	No	n/a	
						<input type="checkbox"/>	<input type="checkbox"/>	DD-MM-YYYY	<input checked="" type="checkbox"/>
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						Testing and Implementation			
						Yes	No	n/a	
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<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		Analysis and Communication			
						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"/>	
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						Internal Adaptation			
						Yes	No	n/a	
						<input type="checkbox"/>	<input type="checkbox"/> DD-MM-YYYY	<input checked="" type="checkbox"/>	
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						Testing and Implementation			
						Yes	No	n/a	
						<input type="checkbox"/>	<input type="checkbox"/> DD-MM-YYYY	<input checked="" type="checkbox"/>	
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