

General Information (Origin of Request)		
<input type="checkbox"/> User Requirements Document (URD) <input type="checkbox"/> User Detailed Functional Specification (UDFS) <input checked="" type="checkbox"/> User Handbook (UHB) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: MTRSG	Institute: MTRSG	Date raised: 27 January 2021
Request title: T2 Service Migration of Balances Tool Query Liquidity in U2A in CLM		Request ref. no: CSLD-0071-SYS
Request type: Common		
1. Legal/business importance parameter:	2. Market implementation efforts parameter – Stakeholder impact:	
3. Operational impact:	4. Financial impact parameter:	
5. Functional/ Technical impact:	6. Interoperability impact:	
Requestor Category:	Status: Approved	

Reason for change and expected benefits/business motivation:

The MTRSG approved the "T2 Service Migration Balances Tool v 1.2" which is the basis for this Change Request by means of a written procedure approved by 27.01.2021.

With the implementation of Common Reference Data Management (CRDM) and the T2 Service a new party and cash account reference data model as well as a new transactional data model is implemented. This requires the migration of certain data from the current TARGET2 to the new CLM Component. Therefore the provision of a dedicated tool for the migration of balances to the Central Liquidity (CLM) is considered necessary. Furthermore the support of migration of the end-of-day balances for minimum reserve management for the current minimum reserve maintenance period that each National Central Bank (NCB) still maintains locally without the use of the RMM should be ensured.

Description of requested change:

By this Change Request an automated migration for balances from TARGET2 to Central Liquidity Management (CLM) of the T2 Service is provided in order

- ▶ to ensure the efficient migration of a substantial¹ volume of data;
- ▶ to minimise² human intervention in order to reduce the migration risk and the potential to manipulate data accidentally.

The 4CB has to provide an automated migration of

- ▶ Payments Module (PM) accounts balances;
- ▶ Home Accounting Module (HAM) accounts balances;
- ▶ Standing Facilities Module (SFM) accounts balances³;
- ▶ The PM/HAM/SF/TIPS end-of-day balances from the start of the minimum reserve maintenance period that is running on the T2-T2S Consolidation go-live date;
- ▶ TARGET2 fixed credit lines in place at the end of the business day prior the go-live of the T2-T2S Consolidation.

Note: the upload of the data provided by the CBs will be done by the OT.

¹ migration of a substantial volume of data means that all data agreed in the clarification note will be migrated via the MBT

² human intervention is limited to the sequential flow of migration e. g. in order to allow stop points for performing further checks

³ These are the possible overnight deposits (OD) and marginal lending (ML – both automatic and on request) that are set up on the business day prior to the go-live date of the new T2 Service and must be reimbursed on go-live date of the T2 Service.

Furthermore it supports the migration of the end-of-day balances for minimum reserve management for the current minimum reserve maintenance period that each National Central Bank (NCB) still maintains locally without the use of the RMM. The 4CB will provide an automated migration of end-of-day balances from TARGET2 to CLM.

The requirements as well as the amendments introduced by this Change Request are described in detail in the "T2 Service Migration of Balances Tool v 1.2".

Additional requirements:

- In addition to the MBT, it needs to be ensured within T2 that the calculation of the cross-CB turnover can take place as of the 1st business day
- In order to ensure that the OND interest calculation can be done on the 1st business day in T2, it needs to be ensured that the interest rates of the previous business day are available in T2. For Out-CBs it is required that all relevant interest rates are available in T2 to conduct the interest calculation for the whole month.
- In order to control the business day phases during the Migration Weekend, a dedicated business day schedule for the Migration Weekend (business day Monday) is to be created and put in place. This schedule represents the same events and their order as any other business day but will contain STOP events which allow to control the execution of business day events even after passing the scheduled run time of this event.
- For the Migration Weekend Dress Rehearsals a dedicated Tool for deleting dynamic data (i.e. all data in CLM/RTGS except error codes and parameters) in CLM and RTGS is required. No data saving for usage after the MWDR is needed.
Note: This tool is available for the testing only.

It is up to the MBT to take care of the correct format delivered by TARGET2 and to filter only the necessary records and fields.

Requirements for the interface to TARGET2:

On an exceptional basis it has been decided to include the requirements for TARGET2 in this CSLD CR as well.

In order to minimize TARGET2 effort, the data containing files will be delivered as produced by TARGET2. Data produced anyway at the End-of-Day will be used (General Ledger Files and table exports produced for CRSS DWH and legal archiving). From TARGET2 PM the exported tables are TGPY270 (LIQUIDITY) und TGPY190 (ACC_KEY_RELATION, from SF the exported table is TISFACC (Account).

In order to allow an exact calculation of the minimum reserve in T2, it is required that all General Ledger Files (of all relevant modules) as of the start of the relevant MR period are provided to T2. Moreover, for the last business day in TARGET2, the information will be provided whether it was a marginal lending on request or automatic marginal lending (in case no marginal lending was set up the information needs to be provided that no marginal lending was set up).

The TIPS GL file will not be used due to technical difficulties to copy the file out of the MQ mechanism (it is present in the queues only for a short time). Instead a copy of the PM table TGPY492 (TIPS_GL_FILE_CONSISTENT) will be used. All mentioned tables are exported for CRSS. Table TGPY492 contains the TIPS GL file after the PM consistency check. That means, that in case the TIPS GL is skipped by the OT, the table will still contain the GL file of previous day.

In order to migrate the credit line it is also required that TARGET2 provides the credit lines values at the end of the business day (ie after the processing of automated marginal lending) with PM tables TGPY270 (LIQUIDITY) und TGPY190 (ACC_KEY_RELATION).

The Marginal Lending is provided via SF table TISFACC (ACCOUNT). The table is extracted each day for CRSS. Marginal lending on requests is distinguished from automatic marginal lending via the flag ACC_CD_TYPE = O/A/M (O = overnight deposit ; M = ML on request ; A = Automatic ML).

For all information provided from TARGET2 to T2, the detailed information on the structure and content of attributes of the tables are to be provided by TARGET2 during detailed assessment.

Submitted annexes / related documents:

Proposed wording for the Change request:

URD CLM :

CLM.UR.CLM.UI.030

Query Available Liquidity in U2A mode

CLM shall provide the functionality to query, via GUI in U2A mode, the available liquidity on one, many or all accounts that a user is authorised to see through U2A interface. The user can query within his data scope, which is determined by the Party BIC and the MCA number (Party BICs and **MCA account**

numbers in case of a Central Bank as a user). In addition, the query shall allow the user to specify any combination of the following optional selection criteria.

Optional selection criteria:

- Either Party BIC or Party Name
- MCA Number
- Account Monitoring Group

The query shall return all relevant information about available liquidity in CLM, RTGS, TIPS and T2S, including:

- Party BIC
- Party Name
- Balance on MCA
- Credit Line on MCA
- Balance on RTGS DCA
- Balance on TIPS DCA
- Balance on T2S DCA
- Balance on sub account(s)
 - Balance of CB Accounts
 - Balance of CB ECB Accounts
 - Balance of ECB Mirror Accounts
 - Balance of AS Technical Accounts
 - Balance of AS Guarantee Funds Accounts
 - Balance of Transit Accounts
 - Marginal Lending Accounts
 - Overnight Deposit Accounts
- Value of the available collateral in T2S
- Value of the outstanding auto-collateralisation amount in T2S
- Aggregate amount of pending transactions (Debits and Credits) for RTGS and CLM
- Aggregated View on CLM

If the user selects a specific Account Monitoring Group, the query shall return details of the available liquidity on all accounts belonging to the Account Monitoring Group. Furthermore, if the user selects a group of accounts, the query shall return aggregated information about the available liquidity on all selected accounts.

CLM.CB.UR.CLM.UI.010

Query aggregated available liquidity in CLM for the whole banking community

CLM shall provide a functionality to query an aggregated view of all liquidity for the whole banking community with breakdown per CLM account holder and per account through U2A interface. The Central Bank user can query within his data scope/ banking community, which is determined by the Party BICs and **MCA account** numbers.

The query shall return all relevant information for the current business day including:

- Party BIC
- Party Name
- Balance on MCA
- Credit line on MCA
- Balance on RTGS DCA
 - Balance on TIPS DCA
 - Balance on T2S DCA
- Number of transactions on each account
- Pending transactions (debits and credits)
- Aggregated (overall available liquidity) in CLM
 - Balance of CB Accounts
 - Balance of CB ECB Accounts
 - Balance of ECB Mirror Accounts
 - Balance of AS Technical Accounts
 - Balance of AS Guarantee Funds Accounts
 - Balance of Transit Accounts
 - Marginal Lending Accounts
 - Overnight Deposit Accounts

5.8.6 Available Liquidity by Party – Query Screen

Sort By	<p>This field offers the possibility to select the attribute which is to be used to sort the elements in the result list.</p> <p>Possible value:</p> <ul style="list-style-type: none"> Available Liquidity Overall Available Liquidity in CLM CLM MCA Balances Credit Line Party BIC Projected Balances Overall RTGS DCA/Sub Account BalancesT2S BalancesTIPS Account Balances
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5.8.7 Available Liquidity by Party – List Screen

AVAILABLE LIQUIDITY BY PARTY – LIST SCREEN – RESULTS – LIST OF AVAILABLE LIQUIDITY BY PARTY

Available Liquidity in CLM	<p>This column shows the liquidity position per party in CLM.</p> <p>The 'Available Liquidity in CLM' consists of 'CLM Balances', 'Credit Line' (only applicable for default MCA) reduced by seizure of funds amount.</p> <p>It contains a sum of the amount of all listed liquidity positions at the bottom of the column.</p>
Credit Line	<p>This column shows the credit line of the default MCA per party.</p> <p>It contains a sum of the amount of all listed liquidity positions at the bottom of the column.</p>
CLM MCA Balances	<p>This column shows the sum of all MCA CLM cash account balances per party.</p> <p>It contains a sum of the amount of all listed liquidity positions at the bottom of the column.</p>
RTGS DCA / Sub Account Balances	<p>This column shows the sum of all RTGS DCA balances and sub-accounts balances per party.</p> <p>It contains a sum of the amount of all listed liquidity positions at the bottom of the column.</p>
T2S DCA Balances	<p>This column shows the sum of all T2S DCA balances per party.</p> <p>It contains a sum of the amount of all listed liquidity positions at the bottom of the column.</p>
TIPS Account Balances	<p>This column shows the sum of all TIPS account balances per party.</p> <p>It contains a sum of the amount of all listed liquidity positions at the bottom of the column.</p>
Queued Cash Transfers Orders Credit	<p>This column shows the sum of all queued cash transfer credits from CLM and RTGS per party.</p> <p>It contains a sum at the bottom of the column.</p>

Queued Cash Transfers **Orders** Debit

This column shows the sum of all queued cash transfer debits from CLM and RTGS per party.

It contains a sum of the amount of all listed liquidity positions at the bottom of the column.

Earmarked Cash Transfers **Orders** Credit

This column shows the sum of all earmarked cash transfer credits from CLM and RTGS per party.

It contains a sum of the amount of all listed liquidity positions at the bottom of the column.

Earmarked Cash Transfers **Orders** Debit

This column shows the sum of all earmarked cash transfer debits from CLM and RTGS per party.

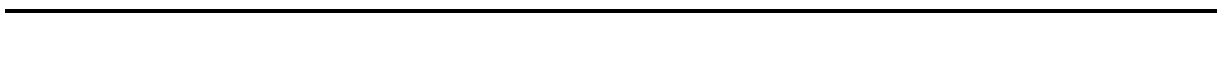
It contains a sum of the amount of all listed liquidity positions at the bottom of the column.

5.8.8 Available Liquidity by Account – List Screen

AVAILABLE LIQUIDITY BY ACCOUNT – LIST SCREEN – RESULTS – LIST OF AVAILABLE LIQUIDITY BY ACCOUNT
Field Descriptions

Account Number	This column shows all account numbers related to the party BIC previously selected via context menu. Additionally, this column reveals the party short name via mouse-over function.
Projected Available Liquidity	This column shows the projected liquidity that will be available if all queued and earmarked transactions per account would be settled. The 'Projected Available Liquidity Overall' consists of 'Available Liquidity Overall', 'Queued Cash Transfers Credits', 'Earmarked Cash Transfer Credits' reduced by 'Queued Cash Transfer Debits' and 'Earmarked Cash Transfer Debits'.
Available Liquidity Overall	This column shows the sum of 'Available Liquidity in CLM', 'RTGS DCA s/ Sub-Account Balances', 'T2S DCA Balances' and 'TIPS Account Balances'.
Available Liquidity in CLM	This column shows the liquidity position per account in CLM. The 'Available Liquidity in CLM' consists of 'CLM MCA Balances', 'Credit Line' reduced by seizure of funds amount.
Credit Line	This column shows the credit line of the default MCA.
CLM Balances	This column shows the CLM Cash Account balance.
RTGS DCA s/ Sub Account Balance	This column shows the RTGS DCA s and sub-account 's balance.
T2S DCA Balances	This column shows the balance of the T2S DCA Accounts.
TIPS Account Balances	This column shows the balance of the TIPS Account.
Queued Cash Transfers Orders Credit	This column shows the sum of all queued cash transfer credits from CLM and RTGS per account.
Queued Cash Transfers Orders Debit	This column shows the sum of all queued cash transfer debits from CLM and RTGS per account.
Earmarked Cash Transfers Orders Credit	This column shows all earmarked cash transfer credits from CLM and RTGS per account.
Earmarked Cash Transfers Orders Debit	This column shows all earmarked cash transfer debits from CLM and RTGS per account.

Note: The description for "CLM_Download Migration Information" screen will be provided after implementation.



High level description of Impact:

Impacts on other projects and products:

High impact on TARGET2; the amendments introduced by this CR are reflected on TARGET2-side with the TARGET2-CR0855.

The changes foreseen in TARGET2-CR0855 are split into three different workstreams. These workstreams are:

- A) stop TARGET2 processing at a defined point,
- B) export balances, credit lines, marginal lending and minimum reserve data at a defined point to an external file,
- C) make step a) reversible in order to continue with normal processing.

Workstream A ensures, that all mandatory steps belonging to the last business day in TARGET2 are completed. In general all account statements, all GL files, all raw data files have to be sent to the respective CBs and participants. All files belonging to the last BD must be sent to CRSS for DWH and Legal Archiving. In addition it is ensured, that no booking belonging to the following business day is performed (e. g. standing order liquidity transfers to T2S / TIPS).

To ensure that all messages of customers are answered correctly there must not be any warehoused payments for BDs after the last BD. This could be achieved automatically by PM (in case the last business day is known early enough) or manually by OT via ICM on a daily basis during the last week of TARGET2. After the last business day is completed there will be a full ImageCopy of the database. This would allow to re-install the test environments for further migration tests, even if resuming the business (via LLS) fails for unforeseen reasons.

Within workstream B all balances, all credit lines, all single minimum reserve data and all marginal lendings will be written to external files. The file must be in a format, which can be easily imported by CSLD. For the import, a Migration of Balances Tool (MBT) will be used. Files already produced daily by TARGET2 (GL and table data for CRSS) fulfil these requirements.

The GL files for PM, SF and HAM will be provided to the MBT to migrate the balances held in PM, SF and HAM on the end of the day before the migration and also to provide the single day minimum reserve data of the already passed business days of current MR period.

With workstream C all TARGET2 test environments (INTEG, IAC, CUST) will be enabled to perform above migration scenario multiple times. It must be possible to return to normal TARGET2 business within one calendar day at maximum.

Outcome/Decisions:

EUROSYSTEM ANALYSIS – GENERAL INFORMATION

			Process	User Interaction	Business Data Definition	Non-functional Requirements	
CENTRAL LIQUIDITY MANAGEMENT (CLM)	GENERAL	CLM Payment Order					
		CLM Liquidity Transfer Order					
		CLM Liquidity Reservation					
	CENTRAL BANK SERVICES	Modify Credit Line					
		Connected Payments					
		Overnight Deposit					
		Marginal Lending					
		Minimum Reserve Management					
		EoD General Ledger Files					
	REAL-TIME GROSS SETTLEMENT (RTGS)	GENERAL	RTGS Payment Order				
			Queue Management				
RTGS Liquidity Transfer Order							
RTGS Liquidity Reservation							
RTGS Services for Ancillary Systems (AS)							
CB SERVICES							
COMMON	GENERAL	ESMIG					
		CRDM					

		Business Day				
		User Roles and Access				
		Information and Reporting	X		X	
		Data Warehouse Services				
	CENTRAL BANK	Billing				
		Legal Archiving				
		Contingency Settlement				
4CB internal categories	Operational Tools	X				
	Automation					

Impact on major documentation		
Document	Chapter	Change
Impacted UDFS chapter		
Additional deliveries for Message Specification/ MyStandards		
UHB	UHB CLM: <ul style="list-style-type: none"> • 5.8.6 Available Liquidity by Party – Query Screen • 5.8.7 Available Liquidity by Party – List Screen • 5.8.8. Available Liquidity by Account – List Screen • Download Migration Information 	New chapter
External training materials		
Other documentations		
Links with other requests		
Links	Reference	Title
OVERVIEW OF THE IMPACT OF THE REQUEST ON THE T2SYSTEM AND ON THE PROJECT		
Summary of functional, technical, operational, stakeholder, financial and interoperability impacts		
Deletion Tool For the Migration Weekend Dress Rehearsals a dedicated Tool for deleting dynamic data (i.e. all data in CLM/RTGS except error codes and parameters) in CLM and RTGS is provided. The tool can be activated by the OT during the availability of the GUI on any test stage. It is up to the Level2 to clearly define in the playbook the right point in time when the OT shall delete the data. Note : Once the deletion is conducted, no GUI access is possible until the data propagated is activated as it requested to delete all data (except error codes and parameters).		

MBT :

The MBT is dedicated to the migration of the current TARGET2 system (i.e. EUR only). Moreover, the MBT is designed to migrate production data (ie the CBs to be migrated from TARGET2 to CSLD are identical and no CBs are deleted/newly added during the migration). Therefore, dedicated validations are in place in order ensure data consistency between TARGET2 data and CLM data. Consequently, when testing the migration on a testing stage it needs to be ensured that the data of the TARGET2 testing stage is consistent to the relevant CLM testing stage (e.g. same CBs on both testing stages, identical minimum reserve periods) and that the related TARGET2 migration functionality is available on the respective testing stage.

For CLM backend the main impact stems from the automated migration of balances, minimum reserve related balances and fixed credit lines from the current TARGET2 system to CLM. Furthermore it supports the migration of the end-of-day balances for minimum reserve management for the current minimum reserve maintenance period that each National Central Bank (NCB) still maintains locally without the use of the RMM. The migration weekend requires a dedicated business day schedule (business day Monday and before), which allows to execute the migration activities.

Note: There is exactly one business day (which maybe last more than one calendar day) prior to the go-live date.

Specific procedures need to be implemented in order to execute SF related processing including interests and reimbursement to be done on the 1st business day.

In order to ensure that at the end of the first CSLD business day the calculation of the cross CB turnover can take place dedicated behaviour has to be implemented.

Please take the following notes into account for automated migration :

- TARGET2 balances can only be migrated to accounts in CLM based on the agreed mapping tables. RTGS accounts are out of scope of MBT (eg balances of AS Technical Accounts need to be transferred by the responsible CB in a subsequent step via LTs). PM sub-accounts are not to be migrated as the EOD balance is always zero. Therefore sub-accounts should not be included in the national mapping table.
Any further distribution of liquidity is out of scope of the MBT and needs to be done by the responsible CB during a period to be agreed in the playbook.
- Mapping tables are to be provided per CB. The mapping of transit accounts and mirror accounts is part of the mapping provided by the ECB. The mapping tables of the CBs must also include the mapping for the CB ECB account.
- As required, mapping tables and tables related to minimum reserve can be uploaded by the OT only. Owing to the sensitivity of the data, the upload of all tables is required in 4-eyes mode. It needs to be defined outside of this CR between the L2 CBs and the OT how and when such tables shall be provided to the OT.
- The mapping tables for the balance migration do not include any amounts as this information is provided by TARGET2. In case the balance on the TARGET2 account cannot be migrated to CLM due to an inconsistent configuration in order not to block the whole migration process in CLM the following applies:
 - In case an invalid account configuration in CLM is detected during the migration of balances (ie a CLM CB account is defined as credit-based only, but needs to be set up as « credit-based only = FALSE »), CLM will change the account configuration directly in CLM in order to allow for a proper migration of the single balance. Such change of account configuration will be reported to the OT. It is up to the responsible CB to ensure that the balance of the account is in line with the configuration in CRDM till the end of the day.
 - In case the balance cannot be migrated to a mapped MCA for whatever reason, the balance will be migrated to the default CLM CB Account. In case no default CLM CB Account is defined, the balance will be migrated to any CLM CB Account of this CB.
- The MBT cannot check whether the TARGET2/SSP Accounts and the Accounts in CLM belong to the same party. It will be checked that data belongs to one CB only.
- In case more than one credit line is available, the sum of all lines will be used in CLM for the respective default MCA. Only default MCAs can have a credit line. Other data is to be ignored. In case the CB wants to have a different amount in CLM, this needs to be updated manually. L2 CBs need to ensure that the MCAs for which a credit line shall be migrated are flagged as default MCAs.
- It is the responsibility of the CB to ensure that every balance existing in TARGET2 is migrated to an account in CLM. In case there are balances to be migrated for which no mapping was provided the remaining amounts will be transferred (in one sum) to the default CB account of the responsible CB. In case no default CLM CB Account is defined, the balance will be migrated to any CLM CB Account of this CB.

- The MBT will use the data provided by TARGET2 and update the balance, the credit line and the SF related data in the CLM local data model accordingly. No cash transfers are created and therefore no outbound messages like camt.054 are provided.
- Once the data is available in CLM, CBs can check the outcome of the balance, credit line and minimum reserve related migration via U2A and A2A using standard functionality. However, the opening of relevant queues is not in the scope of the MBT, but must be organised as part of the migration weekend playbook. In case of need the information can be downloaded via the respective GUI screens.
- CBs not using RM in TARGET2 need to provide a dedicated csv for the migration of balances which needs to be uploaded by the OT. For CBs using the RM in TARGET2 the balance information is provided by TARGET2. CBs using the RM of TARGET2 which have not inserted all externally maintained balances required for the minimum reserve calculation can also provide a csv to be uploaded by the OT. In line with the information provided the externally maintained balances will be considered for the respective business day at the level of the responsible leading CLM account holder. In case it is not possible to consider such adjustment due to the fact that necessary minimum reserve related set up is not available such external maintained balances will not be considered and the OT will be informed accordingly, but processing will not stop.
Note : In case a TARGET2 PM account of a CB not using RM in TARGET2 is mapped to an MCA in CLM which is to be considered for minimum reserve on the CSLD Go-Live, the balances of the TARGET2 account will be considered for the mapped MCA in the minimum reserve calculations of the current maintenance period. This needs to be considered by the CB when calculating the amounts provided in the RM table.
- No calculation of running average and adjustment balance is conducted during this initial loading of MR related data. The minimum reserve requirement needs to be provided by the responsible CB using standard functionality. It lies within the sole responsibility of the L2 CBs to ensure the correct set up of all minimum reserve related reference data.
- In TARGET2 some (especially remote) participants which are not subject to minimum reserve are set up as being subject to minimum reserve with a zero minimum reserve obligation. This is done to ensure that they pay the interests as decided by the Governing Council. CBs have to check whether such TARGET2 participants need to use the same set up in T2 for the first full reserve maintenance period in the new T2 service in order to ensure that all interests for the whole period (in TARGET2 and T2) are correctly calculated.
- Empty fields are no allowed, in case of new accounts the mapping table must include NOMAPPING as value in the cells indicating respective TARGET2 information
- The changes to be done by TIPS and T2S in order to ensure a proper communication with TARGET2 on the last business day in TARGET2 and with CLM on the first business-day of T2 are out of scope of this CR. The same holds true for all MWDRs.
- The virtual account functionality is not available in T2. Therefore, the end of day balances of PM accounts belonging to a virtual account group are mapped to the indicated MCA, but no migration of the « virtual account group balance » is possible.
- It is not possible to migrate in case ECONSI is active.

For CLM GUI all kind of Accounts (also Marginal Lending and Overnight Deposit Accounts) will be included in the CLM Liquidity Monitoring Screens and the Dashboard. A dedicated list screen for the CBs in order to download the information which balances of « unmapped SSP accounts » are part of the balance of the CLM CB account.

Note:

DWH is not affected as migration related data is not needed in DWH according to the CR and the initial balances will be provided in the standard live tables.

Pre-migration Tool:

All relevant information needs to be provided in a dedicated folder and the tool will be triggered via a dedicated message by the OT, the checks on the files will be conducted an a structured report including the results/errors per CB will be provided to the OT for further distribution.

Note : No dedicated screen and no dedicated privileges are foreseen to trigger this activity as it needs to take place prior to the initial loading of the CRDM data.

Decommissioning of migration functionality

A PBI will be raised to decommission the dedicated migration functionality.

Summary of dependencies

High impact on TARGET2; the amendments introduced by this CR are reflected on TARGET2-side with the TARGET2-CR0855.

Summary of project risk

None

Security analysis

No potentially adverse effect was identified during the security assessment.