

Submission Date

22/03/2022

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Status: Answer Published

Additional Information

Level 1 Regulation

Securities Financing Transactions Regulation (SFTR) Regulation (EU) 2015/2365- MDP

Topic

Reporting at position level

Subject Matter

Currency for the Overview and Margin reports (Guidelines on calculation of positions in SFTs by trade repositories)

Question

In the case of the Overview and Margin reports, how should TRs aggregate positions containing multiple currencies, irrespective of whether those currencies belong to the same or different currency buckets as per Guideline 15 of the “Guidelines on calculation of positions in SFTs by trade repositories”?

ESMA Answer

22-03-2022

Original language

[ESMA 74-362-893 SFTR Q&A 12]

For the Overview and Margin reports, TRs should calculate and express the aggregate positions in SFTs in their EUR equivalent value, irrespective of whether a position captures SFTs featuring the same or different currencies.