

**Submission Date**

22/03/2022

# ESMA\_QA\_933

Status: Question Published

## **Additional Information**

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### **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”?