

Submission Date

08/10/2026

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Additional Information

Level 1 Regulation

Regulation 648/2012 - OTC derivatives, central counterparties and trade repositories (EMIR)
- CCPs

Topic

EU-CCPs

Subject Matter

AAR representativeness obligation

Question

For the purpose of the AAR representativeness obligation, how should the maturity of trades be calculated, and how should the instruments be assigned to the individual maturity buckets?