

ESMA: EMIR Q&A

04/04/2016

ESMA has published the latest update of this document, which includes a new item concerning the population of the "clearing obligation" field in the trade reports.

Support Information

[Link 1](#)

ESMA: Draft technical standards on access to data and aggregation and comparison of data across TR under Article 81 of EMIR

05/04/2016

ESMA has published these amended regulatory technical standards. Amendments concern: standardised output format of the TR data, based on international ISO standards, allowing comparison and aggregation across TRs; minimum types of queries that need to be available for the authorities; standardised and secure data exchange, standardised frequencies for the provision of direct and immediate access to TR data; and the use of secure machine-to-machine connection and of data encryption protocols.

Support Information

[Link 1](#)

ESMA: Review of Article 26 of RTS No 153/2013 with respect to MPOR for client accounts

05/04/2016

ESMA notes that it has sent its amended regulatory technical standards under EMIR for endorsement to the EC. The standards detail the margin period of risk (MPOR) for CCP client accounts and the amended standards would allow EU-based CCPs to margin on a one-day MPOR basis.

Support Information

[Link 1](#)

ESMA: Opinions: exemption from the clearing obligation for pension schemes

13/04/2016

ESMA has issued a set of opinions regarding the exemption of three DK pension schemes (where the Finanstilsynet is the competent authority for securities markets) from the obligation to centrally clear OTC derivative contracts under EMIR.

Support Information

[Link 1](#)

ISDA: EMIR – updated classification letter

15/04/2016

ISDA has published an updated classification letter that will enable counterparties to notify each other of their status for clearing and other regulatory requirements under EMIR. It covers the clearing obligation for certain interest rate derivatives classes denominated in EEA currencies and certain CDS index classes. The letter and accompanying guidance notes may be accessed via the following link.

Support Information

[Link 1](#)

EC: Delegated Regulation in relation to EMIR

19/04/2016

Commission Delegated Regulation 2016/592 of 1 March 2016 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards on the clearing obligation has now been published in the Official Journal.

Support Information[Link 1](#)

ESMA: Public Register for the Clearing Obligation under EMIR

19/04/2016

ESMA has added credit derivatives, notably for iTraxx main and iTraxx crossover contracts, to the clearing obligation on the updated register.

Support Information[Link 1](#)

EC: Commission Delegated Regulation in relation to EMIR

21/04/2016

The EC has adopted an amending Delegated Regulation with regard to the time horizons for the liquidation period to be considered for the different classes of financial instruments.

Support Information[Link 1](#)

BoE: A comparative analysis of tools to limit the procyclicality of initial margin requirements

22/04/2016

This BoE working paper discusses the requirement to post initial margin on derivatives and reviews anti-procyclicality tools set out in EMIR.

Support Information[Link 1](#)