

21 June 2021

## CC&G: EMIR Reporting

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| To the attention of: | <b><i>GCMs and ICMs on Derivatives Sections</i></b> |
| Priority:            | <b>High</b>   |
| Topic:               | <b><i>EMIR Reporting – CCP Harmonised File</i></b>  |

Dear Clients,

We hereby wish to update you about some news that will be introduced from 5<sup>th</sup> July 2021.

As previously communicated in our Notice of [February 24<sup>th</sup>, 2021](#), CC&G has developed a new CCP Harmonised File, in collaboration with other European Clearing Houses.

We are now pleased to communicate that CC&G will release the CCP Harmonised File in production on July 5<sup>th</sup>, 2021. The file will be available via SFTP with the same naming convention.

More technical and functional information can be found at the following link: [CCP HF FAQ](#).

Moreover, CC&G is going to implement, effective July 5<sup>th</sup> 2021, a different allocation of initial margins reported under EMIR regime, according to ESMA guidelines. In particular, there will be a separation between the value of initial margin by product type:

- Derivatives and Equities only will be reported under EMIR reporting. This information will continue to be provided on **D15F** flow; mapping is available on the updated version of the [EMIR Reporting guide](#)
- Bonds and Cash will continue to be reported under SFTR reporting.

Finally, a further change that will be introduced from the same date concerns the modification of the Action types used in the Valuation Report at the Position level. To be aligned with the indications of ESMA ([FAQ 3B – Reporting Valuations](#)), from 5<sup>th</sup> July 2021 the variations of the level of margins will be reported with the Action type Variation (V) at position level, while the Action type Modification (M) will be used only when the traded quantities are changed.



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