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U.S. Uncleared Swap Margin, Capital and Segregation Rules

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The CFTC recently adopted final uncleared swap margin and segregation requirements. Similarly, the U.S. prudential regulators adopted final margin and segregation requirements for uncleared swaps and security-based swaps in November 2015. We have summarized the requirements of the CFTC's and the U.S. prudential regulators' rules in this visual memorandum and have highlighted key points of difference between the rules.

If you have any questions regarding the matters covered in this publication, please reach out to any of the lawyers listed below or your usual Davis Polk contact.

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