

The UK'S Prudential Regulation Authority Publishes Near Final Rules Affecting Capital Treatments for SRTs

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By Alix Prentice
Partner | Financial Regulation



By Assia Damianova
Special Counsel | Capital Markets

Cadwalader attorneys Alix Prentice and Assia Damianova have authored a Client & Friends memo, "The UK'S Prudential Regulation Authority Publishes Near Final Rules Affecting Capital Treatments for SRTs," which discusses the UK Prudential Regulation Authority's ("PRA") recent rules impacting capital treatments for significant risk transfers ("SRTs").

The memo examines a recent near-final policy statement issued by the PRA that modifies the approach to the calculation of capital requirements for securitisation exposures and clarifies the rules on the use of unfunded credit protection in synthetic securitisations.

Read the memo [here](#).