

**COMMODITY FUTURES TRADING COMMISSION  
SECURITIES AND EXCHANGE COMMISSION**

**[Release No. 34- 63435; File No. 4-621]**

**Joint Public Roundtable on Issues Related to Capital and Margin Requirements for Swaps and Security-Based Swaps**

**AGENCIES:** Commodity Futures Trading Commission (“CFTC”) and Securities and Exchange Commission (“SEC”) (each, an “Agency,” and collectively, the “Agencies”).

**ACTION:** Notice of roundtable discussion; request for comment.

**SUMMARY:** On Friday, December 10, 2010, commencing at 1:00 p.m. and ending at 5:00 p.m., staff of the Agencies will hold a public roundtable meeting at which invited participants will discuss provisions of the Dodd-Frank Wall Street Reform and Consumer Protection Act (the “Act”) that require the Agencies to adopt rules for the capital and margin requirements applicable to swaps and security-based swaps of swap dealers, major swap participants, security-based swap dealers, and security-based swap participants. The discussion will be open to the public with seating on a first-come, first-served basis. Members of the public may also listen to the meeting by telephone. Call-in participants should be prepared to provide their first name, last name and affiliation. The information for the conference call is set forth below.

- U.S. Toll-Free: 877-951-7311
- International Toll: 1-203-607-0666
- Conference ID: 8978249

A transcript of the public roundtable discussion will be published at [http://www.cftc.gov/LawRegulation/DoddFrankAct/OTC\\_5\\_CapMargin.html](http://www.cftc.gov/LawRegulation/DoddFrankAct/OTC_5_CapMargin.html). The roundtable discussion will take place in Lobby Level Hearing Room (Room 1000) at the CFTC’s headquarters at Three Lafayette Centre, 1155 21st Street, NW, Washington, DC.

**FOR FURTHER INFORMATION CONTACT:** The CFTC’s Office of Public Affairs at (202) 418-5080 or the SEC’s Office of Public Affairs at (202) 551-4120.

**SUPPLEMENTARY INFORMATION:** The roundtable discussion will take place on Friday, December 10, 2010, commencing at 1:00 p.m. and ending at 5:00 p.m. Members of the public who wish to comment on the topics addressed at the discussion, or on any other topics related to capital and margin requirements for swaps and security-based swaps in the context of the Act, may do so via:

- Paper submission to David Stawick, Secretary, Commodity Futures Trading Commission, Three Lafayette Centre, 1155 21st Street, NW, Washington, DC 20581, or Elizabeth M. Murphy, Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549-1090; or
- Electronic submission to [CapitalandMargin@CFTC.gov](mailto:CapitalandMargin@CFTC.gov) (all e-mails must reference “Dodd Frank Roundtable Capital and Margin Requirements” in the subject field); and/or by email to [rule-comments@sec.gov](mailto:rule-comments@sec.gov) or through the comment form available at: <http://www.sec.gov/rules/other.shtml>.

All submissions will be reviewed jointly by the Agencies. All comments must be in English or be accompanied by an English translation. All submissions provided to either Agency in any electronic form or on paper will be published on the Web site of the respective Agency,

without review and without removal of personally identifying information. Please submit only information that you wish to make publicly available.

By the Securities and Exchange Commission.

Elizabeth M. Murphy  
Secretary

December 6, 2010

By the Commodity Futures Trading Commission.

David A. Stawick  
Secretary

December 6, 2010