

Proposal: 1629 (AF22) Standardized Approach for Calculating the Exposure Amount of Derivative Contracts

Description:

Comment ID: 133511

From: Dennis M. Welch

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Subject: R-1629 Standardized Approach for Calculating the Exposure Amount of Derivative Contracts

Comments:

NONCONFIDENTIAL // EXTERNAL

Please adopt the proposed standardized approach (SA-CCR) for calculating the exposure amount of derivative contracts.

Sincerely,

Dennis M. Welch
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