Meeting Between Staff of the Federal Reserve Board and a Representative of Oliver Wyman January 22, 2024

Participants: Mark Van Der Weide (Federal Reserve Board)

Douglas Elliott (Oliver Wyman)

Summary: Mark Van Der Weide met with a representative of Oliver Wyman to discuss aspects of the agencies' Basel III endgame notice of proposed rulemaking (Basel III endgame proposal). The topics of the conversation included the overall calibration of each of the credit risk, market risk, and operational risk elements of the Basel III endgame proposal, as well as the overall calibration of the aggregate proposal.