

MEMORANDUM

TO: Executive Secretary
Notice of Proposed Rulemaking:
Standardized Approach for Calculating the Exposure Amount of Derivative
Contracts (RIN 3064–AE80)

FROM: Travis Hill, Senior Advisor to the Chairman

DATE: August 19, 2019

SUBJECT: Meeting with Industry Participants

On August 16, 2019, staff from the Federal Deposit Insurance Corporation (FDIC) met with industry participants and discussed the FDIC’s Notice of Proposed Rulemaking (NPR) on the standardized approach for calculating the exposure amount of derivative contracts. This NPR was published in the Federal Register on December 17, 2018 (83 FR 64660). The issues discussed were related to the proposed supervisory risk factors that constitute the commodities risk framework.

A list of participants appears below.

FDIC: Travis Hill

Industry Participants: Chris Young (International Swaps and Derivatives Association)
Panayiotis Dionysopoulos (International Swaps and Derivatives Association)
Lisa Galletta (International Swaps and Derivatives Association)