0114: Quantification of Value At Risk (VAR) to determine maximum User Credit Security Requirements v1.0
29/01/2007
Dear Colleague,
Dear Confugue,
NOTICE OF NON-IMPLEMENTATION MODIFICATION PROPOSAL No: 0114
"Quantification of Value At Risk (VAR) to determine maximum User Credit Security Requirements"
Please note that Ofgem has decided to reject Modification Proposal No: 0114.
Yours sincerely,
Julian Majdanski Modification Panel Secretary