OMB Number 7100-0365 OMB Number 3064-0199 OMB Number 1557-0325 Approval expires December 31, 2022 Page 1 of 4



Market Risk Regulatory Report for Institutions Subject to the Market Risk Capital Rule—FFIEC 102

Report at the close of business

Month / Day / Year (MRRR 9999)

This report is required by law: 12 U.S.C. § 161 (National banks), 12 U.S.C. § 324 and 12 U.S.C. § 1844(c) (State member banks and Bank holding companies, respectively), 12 U.S.C. § 1467a(b) (Savings and

The FFIEC 102 is to be prepared in accordance with federal regulatory authority instructions. The report must be signed by a senior officer of the reporting entity who can attest that the information submitted in this report meets the requirements set forth in 12 CFR Part 3, Subpart F (OCC); 12 CFR Part 217, Subpart F (Federal Reserve); 12 CFR Part 324, Subpart F (FDIC) (market risk capital rule); and the FFIEC 102 reporting instructions. The senior officer may be the chief financial officer, the chief risk officer, or the equivalent senior officer.

I, the undersigned senior officer of the named bank, bank holding company, savings association, or savings and loan holding company, or U.S. intermediate holding company attest that the FFIEC 102 report for this report date has been prepared in conformance with the instructions issued by the federal regulatory authority and that the reported information meets the requirements set forth in the market risk capital rule to the best of my knowledge and belief.

loan holding companies), 12 U.S.C. § 5365 (U.S. Intermediate holding companies); 12 U.S.C. § 1817 (Insured state nonmember commercial and savings banks), and 12 U.S.C. § 1464 (Savings associations).

To fulfill the signature and attestation requirement for the FFIEC 102 for this report date, attach the reporting entity's completed signature page (or a photocopy or a computer-generated version of this page) to the hard-copy record of the data file submitted electronically that the reporting entity must place in its files.

The appearance of the reporting entity's hard-copy record of the submitted data file need not match exactly the appearance of the FFIEC's sample report forms, but should show the caption of each reported item and the reported amount.

Printed Name of Senior Officer (MRRR C490)	Legal Title of Reporting Entity (MRRR 9017)				
Signature of Senior Officer	Mailing Address of the Reporting Entity Street / PO Box (MRRR 9110)				
Title of Officer (MRRR C491)	City (MRRR 9130)				
Date of Signature (MM/DD/YYYY) (MRRR J196)	State Abbreviation (MRRR 9200) Zip Code (MRRR 9220)				
	Person to whom questions about this report should be directed:				
Legal Entity Identifier (LEI) of the Reporting Entity (Report only if the reporting entity already has an LEI.) (MRRR 9224)	Name / Title (MRRR 8901)				
	Area Code / Phone Number (MRRR 8902)				
For Federal Reserve Bank Use Only RSSD ID	Area Code / FAX Number (MRRR 9116)				
C.I.	E-mail Address of Contact (MRRR 4086)				

The estimated average reporting burden for this information collection is 12 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. A federal agency may not conduct or sponsor, and an organization (or a person) is not required to respond to a collection of information, unless it displays a currently valid OMB control number. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, should be directed to the Office of Information and Regulatory Affairs, Office of Management and Budget, Washington, DC 20503, and to one of the following: Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551; Legislative and Regulatory Analysis Division, Office of the Comptroller of the Currency, Washington, DC 20219; Assistant Executive Secretary, Federal Deposit Insurance Corporation, Washington, DC 20429.

	Dollar Amounts in Thousands	MRRR	Amount	
Valu	ie-at-risk (VaR)-based Capital Requirement			
1.	Previous day's VaR-based measure	S298		1.
2.	Average of the immediately preceding 60 business days VaR-based measures	S299		2.
		MRRR	Number	
3.	Multiplication factor: equal to a value of 3.00 or higher (based on backtesting) ¹	S300		3.
		MRRR	Amount	
4.	Greater of item 1 or (item 2 multiplied by item 3)	S301		4.
Stre	essed VaR-based Capital Requirement			
5.	Most recent stressed VaR-based measure	S302		5.
6.	Item 3 times the average of the preceding 12 weeks stressed VaR-based measures	S303		6.
	Greater of item 5 or item 6	S304		7.
			•	
Spe	cific Risk Add-ons			
8.	Debt positions	S305		8.
	Equity positions	S306		9.
			<u> </u>	_
10.	For all institutions, capital requirements for securitization positions using the Simplified Supervisory			
	Formula Approach (SSFA) or applying a specific risk-weighting factor of 100 percent	S307		10.
	· · · · · · · · · · · · · · · · · · ·			
11.	For advanced approaches institutions, capital requirements for securitization positions using the			
	Supervisory Formula Approach (SFA)	S308		11.
12	For <i>advanced approaches</i> institutions, capital requirements for securitization positions using the	0000		
12.	SSFA or applying a specific risk-weighting factor of 100 percent	S309		12.
12	For advanced approaches institutions, sum of items 11 and 12	S310		13.
15.		3310		- 13.
11	Standardized measure of specific risk add-ons (sum of items 8, 9, and 10)	S311		14.
	For <i>advanced approaches</i> institutions, advanced measure of specific risk add-ons	0011		- '
15.		S312		15.
	(sum of items 8, 9, and 13)	3312		15.
lton	ns 16 through 18 are not applicable to an institution that does not calculate a modeled measure			
	ncremental risk.			
01 11	oromonial not.			
Inci	emental Risk Capital Requirement			
	Most recent incremental risk measure	S313		16.
17.	Average of the previous 12 weeks measure of incremental risk	S314		17.
	Greater of item 16 or item 17	S315		18.
lten	ns 19 through 51 are not applicable to an institution that does not have a comprehensive risk			
	lel; such an institution should go to item 52.			
Cor	nprehensive Risk Capital Requirement			
19.	Most recent modeled measure of all price risk	S316		19.
			•	
Sta	ndardized Specific Risk Add-ons for Net Long Correlation Trading Positions			
20.	Debt positions	S319		20.
21.	Equity positions	S320		21.
22.	For all institutions, capital requirements for securitization positions using the SSFA or applying a			
	specific risk-weighting factor of 100 percent	S321		22.
23.	For advanced approaches institutions, capital requirements for securitization positions using the SFA	S322		23.
	For advanced approaches institutions, capital requirements for securitization positions using the			
	SSFA or applying a specific risk-weighting factor of 100 percent	S323		24.
25.		S324		25.
	rr ····	L	1	

1. Report the multiplication factor as a number to two decimal places, e.g., 3.00 and 3.75.

	Dollar Amounts in Thousands	MRRR	Amount	
Sta	ndardized Specific Risk Add-ons for Net Long Correlation Trading Positions—Continued			
	Standardized measure of specific risk add-ons for net long correlation trading positions			
	(sum of items 20, 21, and 22)	S325		26.
27.	For advanced approaches institutions, advanced measure of specific risk add-ons for net long			
	correlation trading positions (sum of items 20, 21, and 25)	S326		27.
	ndardized Specific Risk Add-ons for Net Short Correlation Trading Positions			
	Debt positions	S327		28.
29.	Equity positions	S328		29.
30.	For all institutions, capital requirements for securitization positions using the SSFA or applying a			
	specific risk-weighting factor of 100 percent	S329		30.
				_
	For advanced approaches institutions, capital requirements for securitization positions using the SFA	S330		31.
32.	For advanced approaches institutions, capital requirements for securitization positions using the	0.000		
~~	SSFA or applying a specific risk-weighting factor of 100 percent	S331		32.
33.	For advanced approaches institutions, sum of items 31 and 32	S332		33.
0.4	Other developed as a second of an a sitilar side and for wat to have the second size the discuss a sitilar s			
34.	Standardized measure of specific risk add-ons for <i>net short</i> correlation trading positions	0000		
25	(sum of items 28, 29, and 30)	S333		34.
35.	For <i>advanced approaches</i> institutions, advanced measure of specific risk add-ons for <i>net short</i>	6224		25
	correlation trading positions (sum of items 28, 29, and 33)	S334		35.
26	Standardized measure of specific risk add-ons (greater of item 26 or item 34)	S335		26
	Surcharge for modeled correlation trading positions (item 36 multiplied by 0.08)	S336		36. 37.
57.	Sucharge for modeled correlation trading positions (item so multiplied by 0.06)	3330		57.
38	For advanced approaches institutions, advanced measure of specific risk add-ons			
50.	(greater of item 27 or item 35)	S337		38.
39	For <i>advanced approaches</i> institutions, surcharge for modeled correlation trading positions	0007		00.
00.	(item 38 multiplied by 0.08)	S338		39.
	ns 40 through 45 are to be completed for report dates before an institution has received			
sup	ervisory approval of its comprehensive risk model effectiveness.			
40.	Most recent standardized comprehensive risk measure (sum of items 19 and 37)	H323		40.
41.	Average standardized comprehensive risk measure over the previous 12 weeks	H324		41.
42.	Standardized comprehensive risk measure (greater of item 40 or item 41)	S339		42.
43.	For advanced approaches institutions, most recent advanced comprehensive risk measure			
	(sum of items 19 and 39)	H325		43.
44.	For advanced approaches institutions, average advanced comprehensive risk measure over the			
. –	previous 12 weeks	H326		44.
45.	For advanced approaches institutions, advanced comprehensive risk measure			
	(greater of item 43 or item 44)	S340		45.
Iter	ns 46 through 51 are to be completed for report dates after an institution has received			
	ervisory approval of its comprehensive risk model effectiveness.			
-	Most recent standardized comprehensive risk measure (greater of item 19 or item 37)	H327		46.
	Average standardized comprehensive risk measure over the previous 12 weeks	H328		47.
	Standardized comprehensive risk measure (greater of item 46 or item 47)	S341		48.
10.				
49	For advanced approaches institutions, most recent advanced comprehensive risk measure			
	(greater of item 19 or item 39)	H329		49.
50.	For <i>advanced approaches</i> institutions, average advanced comprehensive risk measure over the	-		
	previous 12 weeks	H330		50.
51.	For advanced approaches institutions, advanced comprehensive risk measure			
	(greater of item 49 or item 50)	S342		51.

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	Dollar Amounts in Thousands	MRRR	Amount	
De	minimis Positions and Other Adjustments			1
52.	Capital requirement for all de minimis exposures	S343		52.
53.	Additional capital requirement	S344		53.
54.	Sum of items 52 and 53	S345		54.
Mai	ket Risk-weighted Assets			
55.	Standardized market risk-weighted assets: Sum of items 4, 7, 14, 18 (if applicable), 42 or			
	48 (as appropriate), and 54, all multiplied by 12.5	S581		55.
56.	For advanced approaches institutions, advanced market risk-weighted assets: Sum of items 4, 7,			
	15, 18 (if applicable), 45 or 51 (as appropriate), and 54, all multiplied by 12.5	S347		56.

Memoranda

Items related to the previous day's Value-at-risk (VaR)-based measure NaR-based measure for interest rate positions. S349 M.1. 1. VaR-based measure for iddet positions. S349 M.2. 3. VaR-based measure for debt positions. S350 M.3. 4. VaR-based measure for commodity and other positions S351 M.4. 5. VaR-based measure for commodity and other positions S351 M.4. 6. Modeled specific risk included in the previous day's VaR-based measure that is not included in Memorandum items 1 through 5. S353 M.6. Items related to the average of the daily VaR-based measure for each of the preceding 60 S355 M.8. 9. VaR-based measure for debt positions. S356 M.8. 9. VaR-based measure for foreign exchange positions S356 M.8. 9. VaR-based measure for foreign exchange positions S356 M.8. 9. VaR-based measure for foreign exchange positions S356 M.10. 10. VaR-based measure for commodity and other positions S358 M.10. 11. VaR-based measure for foreign exchange positions S356 M.10. 12. Modeled specific risk included in the average of the daily VaR-based measure that is not included in Memorandum items 7 through 11 S358 M.11.	Dollar Amounts in Thousand	MRRR	Amount	
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MRRR Number		MRRR	Date	
	19. The starting date of the stress period used to measure the stressed VaR ²	. S366		M.19.
		MRRR	Number	
20. Number of changes to stress period starting date used in calculations for the preceding 12 weeks S367 M.20.	20. Number of changes to stress period starting date used in calculations for the preceding 12 weeks	. S367		M.20.
MRRR Amount		MRRR	Amount	
21. Total specific risk add-ons for non-modeled <i>net long</i> securitization positions	21. Total specific risk add-ons for non-modeled net long securitization positions	. S368		M.21.
22. Total specific risk add-ons for non-modeled <i>net short</i> securitization positions S369 M.22.	22. Total specific risk add-ons for non-modeled net short securitization positions	. S369		M.22.

- Report the ratio as a percentage, rounded to two decimal places.
 Report the date in YYYYMMDD format.