

**FFIEC 102a
Draft Reporting Form for Revisions
Proposed to Take Effect as of the
September 30, 2025, Report Date**

The following draft reporting form, which is subject to change, presents the FFIEC 102a report form as proposed. The proposed FFIEC 102a report form is described in the federal banking agencies' initial Paperwork Reduction Act (PRA) Federal Register notice published in the Federal Register on January 26, 2024.

The initial PRA Federal Register notice and draft redlined instructions for this proposed FFIEC 102a report form are available on the [FFIEC webpage for the FFIEC 102](#).

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Federal Financial Institutions Examination Council



**Supervisory Market Risk Regulatory Report - Confidential
 Report — FFIEC 102a**

Report at the close of business 09/30/2025
 Month / Day / Year (XXXX 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

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).

The FFIEC 102a 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) (capital rule); and the FFIEC 102a reporting instructions. The senior officer may be the chief financial officer, the chief risk officer, or the equivalent senior officer.

To fulfill the signature and attestation requirement for the FFIEC 102a for this report date, attach the reporting entity's completed signature page (hard-copy or electronic) to the 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.

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 102a 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.

Printed Name of Senior Officer (XXXX C490)
 Signature of Senior Officer
 Title of Officer (XXXX C491)
 Date of Signature (MM/DD/YYYY) (XXXX J196)

Legal Title of Reporting Entity (XXXX 9017)
 Mailing Address of the Reporting Entity Street / PO Box (MRRR 9110)
 City (XXXX 9130)
 State Abbreviation (XXXX 9200) Zip Code (XXXX 9220)

Legal Entity Identifier (LEI) of the Reporting Entity (Report only if the reporting entity already has an LEI.) (XXXX 9224)

Person to whom questions about this report should be directed:
 Name / Title (XXXX 8901)
 Area Code / Phone Number (XXXX 8902)
 Area Code / FAX Number (XXXX 9116)
 E-mail Address of Contact (XXXX 4086)

For Federal Reserve Bank Use Only
 RSSD ID _____
 C.I. _____

Part 1. General Information

1.a _____
Firm Name (MRRR XXXX)

1.b _____
Institution RSSD ID

MRRR	Number
XXXX	
XXXX	

2. Number of trading desks.....

3. Number of notional trading desks.....

4. Organizational hierarchy and broad asset classes

Firm's RSSD ID (MRRR XXXX)

a. _____
Trading Desk ID (MRRR XXXX) Trading Desk Name (MRRR XXXX) Organization Unit Identifier (MRRR XXXX) Asset Class (MRRR XXXX)

b. _____
Trading Desk ID(MRRR XXXX) Trading Desk Name (MRRR XXXX) Organization Unit Identifier (MRRR XXXX) Asset Class (MRRR XXXX)

c. _____
Trading Desk ID (MRRR XXXX) Trading Desk Name (MRRR XXXX) Organization Unit Identifier (MRRR XXXX) Asset Class (MRRR XXXX)

d. _____
Trading Desk ID (MRRR XXXX) Trading Desk Name (MRRR XXXX) Organization Unit Identifier (MRRR XXXX) Asset Class (MRRR XXXX)

e. _____
Trading Desk ID (MRRR XXXX) Trading Desk Name (MRRR XXXX) Organization Unit Identifier (MRRR XXXX) Asset Class (MRRR XXXX)

f. _____
Trading Desk ID (MRRR XXXX) Trading Desk Name (MRRR XXXX) Organization Unit Identifier (MRRR XXXX) Asset Class (MRRR XXXX)

g. _____
Trading Desk ID (MRRR XXXX) Trading Desk Name (MRRR XXXX) Organization Unit Identifier (MRRR XXXX) Asset Class (MRRR XXXX)

...
5. Comments *(please insert any additional information below)*
(MRRR XXXX)

Part 2. Aggregate Trading Portfolio Backtesting

1. Market value (USD) of total trading assets as of the report date.....
2. Market value (USD) of total trading liabilities as of the report date.....

3. Number of value at risk (VaR) backtesting exceptions reported during the quarter.....
4. Number of VaR backtesting exceptions during the quarter for which non-modellable risk factor (NMRF) capital requirement exceeds difference between VaR and hypothetical profit and loss.....

5. Aggregate daily trading portfolio data:

MRRR	Amount
XXXX	
XXXX	

MRRR	Number
XXXX	
XXXX	

(Column A) VaR Date	(Column B) Profit and Loss Date	(Column C) 1-day VaR 99.0 th percentile	(Column D) NMRFs	(Column E) 1-day Expected Shortfall (ES) 97.5 th percentile	(Column F) Liquidity horizon- adjusted ESdirect 97.5 th percentile (Direct, Stressed Period)
MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX

(Column G) Liquidity horizon- adjusted ESindirect 97.5 th percentile (Indirect, Stressed Period)	(Column H) Liquidity horizon- adjusted ES _{R,S} 97.5 th percentile (Reduced, Stressed Period)	(Column I) Liquidity horizon- adjusted ES _{F,C} 97.5 th percentile (Full, Current Period)	(Column J) Liquidity horizon- adjusted ES _{R,C} 97.5 th percentile (Reduced, Current Period)	(Column K) Actual profit and loss	(Column L) Hypothetical profit and loss	(Column M) p-value
MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX

Part 3. Backtesting and PLA Testing for Model-Eligible Trading Desks

(complete this template for each model-eligible trading desk)

1. _____
Trading desk name (MRRR XXXX)
2. _____
Trading desk ID (MRRR XXXX)
3. _____
Short description of the trading desk (MRRR XXXX)
4. _____
Authorized products for the trading desk (MRRR XXXX)
5. _____
Main Risk Factors (MRRR XXXX)

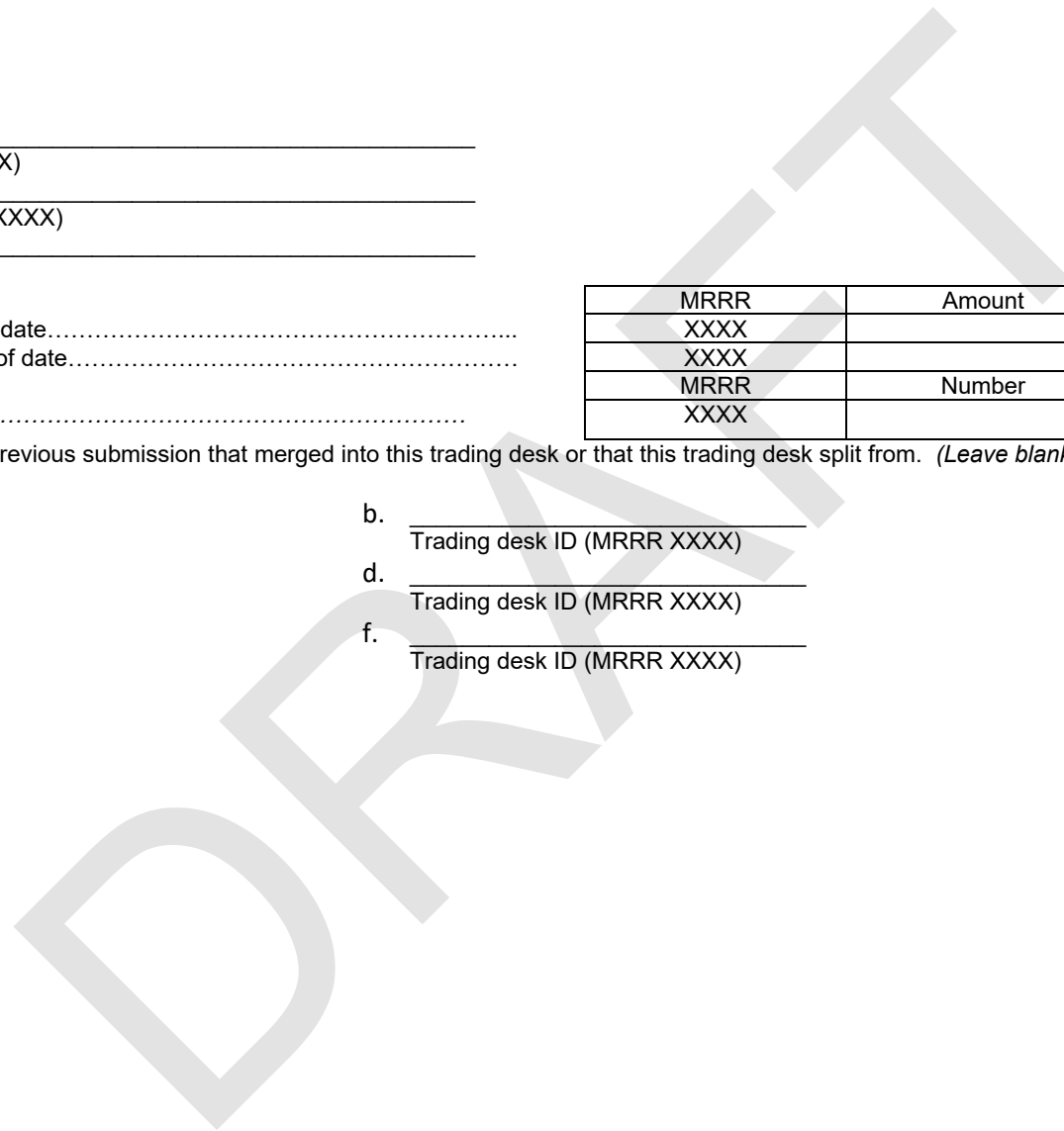
6. Market value (USD) of trading assets on the as-of date.....
7. Market value (USD) of trading liabilities on the as-of date.....
8. Status of trading desk
(new, no change, split, merge, split and merge).....

MRRR	Amount
XXXX	
XXXX	
MRRR	Number
XXXX	

9. List the trading desk unique identifier(s) from the previous submission that merged into this trading desk or that this trading desk split from. (Leave blank if the answer to "8." was "no change" or "new")

- a. _____
Trading desk ID (MRRR XXXX)
- c. _____
Trading desk ID (MRRR XXXX)
- e. _____
Trading desk ID (MRRR XXXX)

- b. _____
Trading desk ID (MRRR XXXX)
- d. _____
Trading desk ID (MRRR XXXX)
- f. _____
Trading desk ID (MRRR XXXX)



Part 3. Backtesting and PLA Testing for Model-Eligible Trading Desks (cont.)

11. Major Geographic Regions (Check box next to each that applies)

- a. North America.....
- b. Europe.....
- c. Middle East.....
- d. Asia (excluding Japan).....
- e. Japan.....
- f. Australia.....
- g. Latin America.....
- h. Africa.....

- 12. Other.....
 - a. Ineligible positions on model-eligible trading desks
 - b. Capital add-on for ineligible positions on model-eligible trading desks

XXXX	
XXXX	
XXXX	
XXXX	
XXXX	
XXXX	
XXXX	
XXXX	

- 13. Is this trading desk involved in internal risk transfer of interest rate risk?.....
- 14. Is this trading desk involved in internal risk transfer of credit risk?.....
- 15. Is this trading desk involved in internal risk transfer of credit valuation adjustment (CVA) risk?.....
- 16. Does this trading desk include correlation trading positions?.....
- 17. Does this trading desk include securitization positions?.....
- 18. Count of exceptions for VaR at 99%
- 19. Count of exceptions for VaR at 97.5% c.l.....
- 20. Spearman rank correlation.....
- 21. KS test value.....

MRRR	Yes	No
XXXX		
XXXX		
XXXX		
XXXX		
MRRR	Number	
XXXX		
XXXX		
XXXX		
XXXX		

Part 3. Backtesting and PLA Testing for Model-Eligible Trading Desks (cont.)

22. Daily Trading Desk Level Data:

(Column A) VaR Date	(Column B) Profit and Loss Date Column B	(Column C) 1-day VaR 99.0 th percentile	(Column D) 1-day VaR 97.5 th percentile	(Column E) NMRFs	(Column F) 1-day ES 97.5 th percentile	(Column G) Actual profit and loss	(Column H) Hypothetical profit and loss
MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX	MRRR XXXX

(Column I) Risk theoretical profit and loss	(Column J) p-value
MRRR XXXX	MRRR XXXX

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