



April 3, 2015

TO: Institutions Subject to the Market Risk Capital Rule

SUBJECT: Market Risk Regulatory Report for
Institutions Subject to the Market Risk Capital Rule – FFIEC 102

As previously communicated to market risk institutions, the federal banking agencies are implementing a new Market Risk Regulatory Report for Institutions Subject to the Market Risk Capital Rule (FFIEC 102) effective March 31, 2015. The final form and instructions for the quarterly FFIEC 102 are available on the Federal Financial Institutions Examination Council's (FFIEC) public Web site at <http://www.ffiec.gov/forms102.htm>.

Market risk institutions must submit their completed reports electronically using the Federal Reserve's Reporting Central application. The required file format for submitting FFIEC 102 data via Reporting Central is outlined in the Reporting Central User Guide for this report, which can be found at https://www.frbservices.org/files/reporting/pdf/ffiec_102_user_guide.pdf. Market risk institutions with questions about reporting via Reporting Central should contact their Reporting and Reserves District Contact (<https://www.frbservices.org/contacts/index.jsp#RR>).

The due date for submitting the completed FFIEC 102 data file for March 31, 2015, coincides with the due date currently applicable to the market risk institution when filing its respective Call Report or FR Y-9C report for March 31, 2015, as appropriate. Any report received after the applicable due date will be considered late. All data reported in the FFIEC 102 will be available to the public.

If you have any questions concerning the FFIEC 102, please contact Timothy Geishecker (202-475-6353, timothy.a.geishecker@frb.gov) or Diana Iercosan (202-912-4648, diana.a.iercosan@frb.gov) at the Federal Reserve Board, Karl Reitz at the Federal Deposit Insurance Corporation (202-898-6775, kreitz@fdic.gov), or Nicole Billick at the Office of the Comptroller of the Currency (202-649-7932, nicole.billick@occ.treas.gov).



Judith E. Dupré
Executive Secretary