

[Date]

[Recipient Name/Department]

[Regulatory Body Name]

[Address Line 1]

[City, State, Zip Code]

Subject: Certification of Compliance with Market Risk Capital Rule [Reference Number]

Dear [Recipient Name],

This letter serves as formal certification that [Institution Name] is in compliance with the requirements set forth in the Market Risk Capital Rule (the "Rule") as of the reporting period ending [Date].

I, [Name of Authorized Officer], in my capacity as [Title, e.g., Chief Risk Officer/Chief Financial Officer], hereby certify that:

- The Institution has established and maintains internal controls and governance processes designed to ensure compliance with the Rule.
- The Institution's market risk measurement systems and models accurately reflect the risk profile of its trading activities.
- The internal models used for calculating market risk capital requirements have been validated by independent units and meet all qualitative and quantitative regulatory standards.
- All required disclosures and capital adequacy reports have been prepared in accordance with the prescribed regulatory guidelines.
- Back-testing and stress-testing protocols are performed regularly, and results are integrated into the Institution's capital assessment process.

Documentation supporting this certification, including model validation reports and internal audit findings, is maintained on-site and is available for regulatory review upon request.

Please contact [Contact Person Name] at [Phone Number/Email] should you require any additional information.

Sincerely,

[Signature]

[Printed Name]

[Title]

[Institution Name]