

Board of Governors of the Federal Reserve System



Regulation VV Quantitative Measurements—FR VV-1

This report is authorized by law: Section 13 of the BHC Act (12 U.S.C. §§ 1851(b)(2) and (e)(1)). The Federal Reserve 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.

Submission Period End Date:

YYYY-MM-DD (VVQM 9999)

Firm Name (VVQM 9017)

Create Date YYYY-MM-DD (VVQM F841)

RSSD ID (VVQM 9001)

Create Time (VVQM F842)

Version Number (VVQM R656)

Internal Limits Information Schedule

A separate Internal Limits Information Schedule must be submitted for each limit.

Name (VVQM W892)

Limit ID (VVQT Y382)

Description (VVQM W893)

1. Unit of Measurement

VVQM
Y391
TEXT

1.

2. Category of Limit (VaR, Position Limit, Sensitivity Limit, Stress Scenario, or Other)

VVQM
W896
TEXT

2.

3. Description of "Other" Category of Limit

VVQM
W894
TEXT

3.

4. Source of Limit (Risk Appetite, Regulatory Capital, RENTD, Risk Reducing, or Other - **Report up to 5 sources**)

VVQM
KY40
TEXT

4.

5. Risk Factor Attribution ID (only applicable if item 2, Category of Limit is Sensitivity Limit)

VVQX
T090
TEXT

5.

Risk Factor Attribution Information Schedule

A separate Risk Factor Attribution Information Schedule must be submitted for each Risk Factor Attribution category.

Name (VVQM W898)

Risk Factor Attribution ID (VVQT T090)

Description (VVQM W899)

Change Units (VVQT Y394)

Trading Desk Information Schedule

A separate Trading Desk Information Schedule must be submitted for each desk.

Name (VVQM Y384)

Trading Desk ID (VVQM Y383)

Description (VVQM W891)

Type of Activity (**report up to 24 Types**) (VVQM W890)

Agencies to which the Trading Desk is Reported

1. Commodity Futures Trading Commission (Enter "1" for Yes; enter "0" for No.)

| | | |
|-------|------|--|
| 0=No | VVQM | |
| 1=Yes | KY41 | |

 1.

2. Federal Deposit Insurance Corporation (Enter "1" for Yes; enter "0" for No.)

| | | |
|-------|------|--|
| 0=No | VVQM | |
| 1=Yes | KY42 | |

 2.

3. Federal Reserve Board of Governors (Enter "1" for Yes; enter "0" for No.)

| | | |
|-------|------|--|
| 0=No | VVQM | |
| 1=Yes | KY43 | |

 3.

4. Office of the Comptroller of the Currency (Enter "1" for Yes; enter "0" for No.)

| | | |
|-------|------|--|
| 0=No | VVQM | |
| 1=Yes | KY44 | |

 4.

5. Securities and Exchange Commission (Enter "1" for Yes; enter "0" for No.)

| | | |
|-------|------|--|
| 0=No | VVQM | |
| 1=Yes | KY45 | |

 5.

6. Currency reported (three-letter currency code)

| | | |
|------|------|--|
| VVQM | Code | |
| Y385 | | |

 6.

7. Daily trading desk information for each calendar date in the quarter (**report 90-92 dates**)
a. Calendar date (report the date in YYYY-MM-DD)

| | | |
|------|------|--|
| VVQM | Date | |
| | | |
| Y899 | | |

 7.a.

b. Trading day indicator (Enter "1" for Yes; enter "0" for No.)

| | | |
|-------|------|--|
| 0=No | VVQM | |
| 1=Yes | Y380 | |

 7.b.

c. Currency conversion rate to U.S. dollars

| | | |
|------|--------|--|
| VVQM | Number | |
| Y386 | | |

 7.c.

Quantitative Measurements Daily Schedule—(Continued)

Source-of-Revenue Measurements

Part 3. Comprehensive Profit and Loss Attribution

Part 3A. Measurements

A separate Comprehensive Profit and Loss Attribution - Measurements Part must be submitted for each trading day on every trading desk.

Trading Desk ID: _____
(VVQM Y383)

Date: _____
YYYY-MM-DD (VVQ3 Y899)

| | Units of Desk Currency | VVQM | Amount | |
|---|------------------------|------|--------|-----|
| 1. Comprehensive profit and loss | | Y398 | | 1. |
| 2. Profit and loss due to existing positions | | Y399 | | 2. |
| 3. Profit and loss due to new positions | | Y400 | | 3. |
| 4. Profit and loss due to changes in risk factors | | Y402 | | 4. |
| 5. Other attributable profit and loss | | Y401 | | 5. |
| 6. Profit and loss due to actual cash flows | | Y403 | | 6. |
| 7. Profit and loss due carry | | Y404 | | 7. |
| 8. Profit and loss due to reserve or valuation adjustment changes | | Y405 | | 8. |
| 9. Profit and loss due to trade changes | | Y406 | | 9. |
| 10. Other unattributed profit and loss | | Y407 | | 10. |

Quantitative Measurements Daily Schedule—(Continued)

Source-of-Revenue Measurements—(Continued)

Part 3. Comprehensive Profit and Loss Attribution—(continued)

Part 3B. Measurements by Risk Factor

A separate Comprehensive Profit and Loss Attribution Measurements by Risk Factor Part must be submitted for each risk factor attribution calculated for each trading day on every trading desk.

Trading Desk ID: _____
(VVQM Y383)

Date: _____
YYYY-MM-DD (VVQ3 Y899)

1. Risk Factor Attribution ID

| | |
|--------------|------|
| VVQM T090 | TEXT |
|--------------|------|

1.

Units of Desk Currency

| VVQM | Amount |
|------|--------|
| Y414 | |

2. Profit and loss due to risk factor move

2.

Quantitative Measurements Daily Schedule—(Continued)

Positions, Transaction Volumes, and Securities Inventory Aging Measurements

Part 4. Positions

A separate *Positions Part* must be submitted for each trading day on every trading desk that relies on Section 255.4(a) or (b) to conduct underwriting activity or market-making-related activity.

Trading Desk ID: _____
(VVQM Y383)

Date: _____
YYYY-MM-DD (VVQ4 Y899)

| Units of Desk Currency | VVQM | Amount | |
|-------------------------------------|------|--------|----|
| Market Value of All | | | |
| 1. Long securities positions | W901 | | 1. |
| 2. Short securities positions | W902 | | 2. |
| 3. Derivatives receivables | Y904 | | 3. |
| 4. Derivatives payables | Y905 | | 4. |

Quantitative Measurements Daily Schedule—(Continued)

Positions, Transaction Volumes, and Securities Inventory Aging Measurements—(Continued)

Part 5. Transaction Volumes

A separate Transaction Volumes Part must be submitted for each trading day on every trading desk that relies on Section 255.4(a) or (b) to conduct underwriting activity or market-making-related activity.

Trading Desk ID: _____
(VVQM Y383)

Date: _____
YYYY-MM-DD (VVQ5 Y899)

| | (Column A) Gross Market Value of All Securities Transactions | (Column B) Number of All Securities Transactions | (Column C) Gross Notional Value of All Derivatives Transactions | (Column D) Number of All Derivatives Transactions |
|--|--|---|---|--|
| | Amount | Number | Amount | Number |
| | VVQM W905 | VVQM W906 | VVQM W903 | VVQM W904 |
| 1. Conducted with customers ¹ | | | | |
| | VVQM W909 | VVQM W910 | VVQM W907 | VVQM W908 |
| 2. Conducted with non-customers ² | | | | |
| | VVQM Y910 | VVQM Y911 | VVQM Y912 | VVQM Y913 |
| 3. Transactions with internal/affiliated counter parties | | | | |

1. For purposes of the Transaction Volumes quantitative measurement, transactions conducted with customers exclude internal transactions (i.e., inter-affiliate and intra-company transactions).
 2. For purposes of the Transaction Volumes quantitative measurement, transactions conducted with non-customers exclude internal transactions (i.e., inter-affiliate and intra-company transactions).