Firm Name (VVQM9017)	
RSSD ID (VVQM9001)	
Month End Date YYYYMMDD (VVQM 9999)	

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

Trading Desk Information Schedule

1	2	3	4	5					6				7			8	9		
Trading Desk Name	**Trading Desk ID**	**Type of Trading Activity**	**Trading Desk Description**						**Legal Entity Trading Desk Uses**				**Entity Type Identification**			**Currency Reported**	**Daily Trading Desk Information**		
				Types of Financial Instruments/Trading Products					**a. Name of Legal Entity**	**b. Main Booking Entity (1 = Yes/0 = No)**	**c. Type of Identifier (LEI, RSSD, etc.)**	**d. Identifier Value**					**a. Date of Mth**	**b. Trading Day Indicator (1=Yes/0=No)**	**c. Conversion Rate to USD**
				a. Name of Financial Instrument /Trading Product	**b. Main Financial Instrument /Trading Product (1 = Yes/0 = No)**	**c. Market Maker Inventory (1 = Yes/0 = No)**	**d. Is trading product excluded from definition of financial instruments? (1 = Yes/0 = No)**	**e. Is the excluded trading product reported? (1 = Yes/0 = No)**					a. Name of Legal Enitity	b. Entity Type Identification	c. Description of Other Entity Type				
VVQM Y384	VVQM Y383	VVQM W890	VVQM W891	VVQM W900	VVQM W911	VVQM W912	VVQM Y898	VVQM FC43	VVQM Y900	VVQM Y901	VVQM FC44	VVQM FC45	VVQM Y900	VVQM Y897	VVQM FC46	VVQM Y385	VVQM Y899	VVQM Y380	VVQM Y386
		(1)		(1)	(1)	(1)			(1)	(1)	(1.a) (1.b)	(1.a) (1.b)	(1)	(1.a) (1.b)			1		
		(2)		(2)	(2)	(2)			(2)	(2)	(2.a) (2.b)	(2.a) (2.b)	(2)	(2.a) (2.b)			2		
		(3)		(3)	(3)	(3)			(3)	(3)	(3.a) (3.b)	(3.a) (3.b)					...		
		(4)		(4)	(4)	(4)											31		

Risk and Position Limits Information Schedule							
1	2	3	4	5	6	7	8
Limit ID	**Limit Name**	**Limit Description**	**Intraday Or End-of-day [1=Intraday/0=End-of-day]**	**Unit of Measurement**	**Whether the Limit Measures Risk on a Net or Gross Basis**	**Category of Limit** (VaR, Position Limit, Sensitivity Limit, Stress Scenario, or Other)	**Description of "Other" Category of Limit**
VVQT Y382	VVQM W892	VVQM W893	VVQM Y925	VVQM Y391	VVQM W895	VVQM W896	VVQM W894

Risk Factor Sensitivities Information Schedule			
1	2	3	4
Sensitivity ID	**Sensitivity Name**	**Sensitivity Description**	**Risk Factor Change Units**
VVQT T088	VVQM Y392	VVQM W897	VVQM Y394

Risk Factor Attribution Information Schedule			
1	2	3	4
Risk Factor Attribution ID	**Risk Factor Name**	**Risk Factor Description**	**Risk Factor Change Units**
VVQT T090	VVQM W898	VVQM W899	VVQT Y394

Limit / Sensitivity Cross-Reference Schedule	
1	2
Limit ID	**Sensitivity ID**
VVQY Y382	VVQY T088

Risk Factor Sensitivity / Attribution Cross-Reference Schedule	
1	2
Sensitivity ID	**Risk Factor Attribution ID**
VVQX T088	VVQX T090

Quantitative Measurements Daily Schedule

Firm Name (VVQM9017)	
RSSD ID (VVQM9001)	
Month End Date YYYYMMDD (VVQM9999)	
Trading Desk ID (VVQMY383)	
Trading Date (VVQMY379)	

Item	Metric Description				

Risk Management Measurements

Part 1 - Risk and Position Limits and Usage

A separate Risk and Position Limits and Usage Part (i.e., Part 1.2, etc.) must be submitted for each limit.

Item	Metric Description	VVQM	Text		
1	Limit ID	Y382			
		VVQM	**Amount**		
2.a	Limit Size – Upper Limit	FC41			
2.b	Limit Size – Lower Limit	FC42			
3	Limit Usage	Y390			

Part 2 - Risk Factor Sensitivities

A separate Risk Factor Sensitives Part (i.e., Part 2.2, etc.) must be submitted for each risk factor.

Item	Metric Description	VVQM	Text		
1	Sensitivity ID	T088			
		VVQM	**Amount**		
2	Change in Risk Factor	Y393			
3	Aggregate Change in Value Across All Positions	Y395			

Part 3 - Value-at-Risk (VaR) and Stressed VaR

Item	Metric Description	VVQM			
1	VaR	Y396			
2	Stressed VaR	Y397			

Source-of-Revenue Measurements

Part 4. Comprehensive Profit and Loss Attribution

Part 4.A - Comprehensive Profit and Loss Attribution Measurements

Item	Metric Description	VVQM			
1	Comprehensive Profit and Loss	Y398			
2	Profit and Loss Due to Existing Positions	Y399			
3	Profit and Loss Due to New Positions	Y400			
4	Residual Profit and Loss	Y401			
5	Profit and Loss Due to Changes in Risk Factors and Other Factors	Y402			
6	Profit and Loss Due to Actual Cash Flows	Y403			

Item	Metric Description				
7	Profit and Loss Due to Carry	Y404			
8	Profit and Loss Due to Reserve or Valuation Adjustment Changes	Y405			
9	Profit and Loss Due to Trade Changes	Y406			
10	Other	Y407			

Part 4.B - Comprehensive Profit and Loss Attribution Measurements by Risk Factor

A separate Comprehensive Profit and Loss Attribution Measurements by Risk Factor Part (i.e., Part 4.B.2, etc.) must be submitted for each risk factor attribution.

Item	Metric Description	VVQM	Text		
11	Risk Factor Attribution ID	T090			
		VVQM	**Amount**		
12	Profit and Loss Due to Risk Factor Move	Y414			

Positions, Transaction Volumes, and Securities Inventory Aging Measurements

Part 5 – Positions

Item	Metric Description	VVQM	Amount		
1	Market Value of All Long Securities Positions	W901			
2	Market Value of All Short Securities Positions	W902			
3	Market Value of All Derivatives Receivables	Y904			
4	Market Value of All Derivatives Payables	Y905			
5	Notional Value of All Derivatives Receivables	Y902			
6	Notional Value of All Derivatives Payables	Y903			

Part 6 - Transaction Volumes

Item	Metric Description				
1	Gross market value of all securities transactions conducted with customers[1]	W905			
		VVQM	**Number**		
2	Number of all securities transactions conducted with customers	W906			
		VVQM	**Amount**		
3	Gross notional value of all derivatives transactions conducted with customers	W903			
		VVQM	**Number**		
4	Number of all derivatives transactions conducted with customers	W904			
		VVQM	**Amount**		
5	Gross market value of all securities transactions conducted with non-customers[2]	W909			
		VVQM	**Number**		
6	Number of all securities transactions conducted with non-customers	W910			
		VVQM	**Amount**		
7	Gross notional value of all derivatives transactions conducted with non-customers	W907			
		VVQM	**Number**		

[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).

Item	Metric Description		
8	Number of all derivatives transactions conducted with non-customers	W908	
		VVQM	**Amount**
9	Gross market value of all securities transactions where the transaction is booked in the same banking entity	Y906	
		VVQM	**Number**
10	Number of all securities transactions where the transaction is booked in the same banking entity	Y907	
		VVQM	**Amount**
11	Gross notional value of all derivatives transactions where the transaction is booked in the same banking entity	Y908	
		VVQM	**Number**
12	Number of all derivatives transactions where the transaction is booked in the same banking entity	Y909	
		VVQM	**Amount**
13	Gross market value of all securities transactions where the transaction is booked in an affiliated banking entity	Y910	
		VVQM	**Number**
14	Number of all securities transactions where the transaction is booked in an affiliated banking entity	Y911	
		VVQM	**Amount**
15	Gross notional value of all derivatives transactions where the transaction is booked in an affiliated banking entity	Y912	
		VVQM	**Number**
16	Number of all derivatives transactions where the transaction is booked in an affiliated banking entity	Y913	

Part 7 - Securities Inventory Aging

Part 7.A - Security Asset-Age Profile

		VVQM	**Amount**
1	Market Value of Security Assets Held 0 through 30 Calendar Days	Y426	
2	Market Value of Security Assets Held 31 through 60 Calendar Days	Y427	
3	Market Value of Security Assets Held 61 through 90 Calendar Days	Y428	
4	Market Value of Security Assets Held 91 through 180 Calendar Days	Y429	
5	Market Value of Security Assets Held 181 through 360 Calendar Days	Y430	
6	Market Value of Security Assets Held more than 360 Calendar Days	Y431	

Part 7.B - Security Liability-Age Profile

7	Market Value of Security Liabilities Held 0 through 30 Calendar Days	Y433	
8	Market Value of Security Liabilities Held 31 through 60 Calendar Days	Y434	
9	Market Value of Security Liabilities Held 61 through 90 Calendar Days	Y435	
10	Market Value of Security Liabilities Held 91 through 180 Calendar Days	Y436	
11	Market Value of Security Liabilities Held 181 through 360 Calendar Days	Y437	
12	Market Value of Security Liabilities Held more than 360 Calendar Days	Y438	