

Board of Governors of the Federal Reserve System



Regulation VV Quantitative Measurements—FR VV-1

This Report is required by law: Sections 163, 165, and 604 of the Dodd-Frank Act; the International Banking Act, the Bank Holding Company Act, and the Home Owners' Loan Act (12 U.S.C. § 1467a, 1844, 3106, and 3108);

and section 225.5(b) of Regulation Y, section 238.4(b) of Regulation LL (12 CFR 225.5(b) and 238.4(b)), and section 252.153(b)(2) of Regulation YY (12 CFR 252.153(b)(2)).

Submission Period End Date:

Month / Day / Year (VVQM 9999)

Firm Name (VVQM 9017)

Version Number (VVQM R656)

RSSD ID (VVQM 9001)

Create Date YYYYMMDD (VVQM F841)

Report Name (VVQM C752)

Create Time (VVQM F842)

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 24Types) (VVQM W890)

Agencies to which the Trading Desk is Reported

- | | | | | | | | | | |
|--|---|----------------------------------|--------|-------|---|---|---|---|----|
| 1. Commodity Futures Trading Commission (Enter "1" for Yes; enter "0" for No.) | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td style="padding: 2px;">0=No</td><td style="padding: 2px;">VVQM</td></tr> <tr><td style="padding: 2px;">1=Yes</td><td style="padding: 2px;">KY41</td></tr> </table> | 0=No | VVQM | 1=Yes | KY41 | <input style="width: 30px; height: 15px;" type="text"/> | 1. | | |
| 0=No | VVQM | | | | | | | | |
| 1=Yes | KY41 | | | | | | | | |
| 2. Federal Deposit Insurance Corporation (Enter "1" for Yes; enter "0" for No.) | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td style="padding: 2px;">0=No</td><td style="padding: 2px;">VVQM</td></tr> <tr><td style="padding: 2px;">1=Yes</td><td style="padding: 2px;">KY42</td></tr> </table> | 0=No | VVQM | 1=Yes | KY42 | <input style="width: 30px; height: 15px;" type="text"/> | 2. | | |
| 0=No | VVQM | | | | | | | | |
| 1=Yes | KY42 | | | | | | | | |
| 3. Federal Reserve Board of Governors (Enter "1" for Yes; enter "0" for No.)..... | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td style="padding: 2px;">0=No</td><td style="padding: 2px;">VVQM</td></tr> <tr><td style="padding: 2px;">1=Yes</td><td style="padding: 2px;">KY43</td></tr> </table> | 0=No | VVQM | 1=Yes | KY43 | <input style="width: 30px; height: 15px;" type="text"/> | 3. | | |
| 0=No | VVQM | | | | | | | | |
| 1=Yes | KY43 | | | | | | | | |
| 4. Office of the Comptroller of the Currency (Enter "1" for Yes; enter "0" for No.)..... | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td style="padding: 2px;">0=No</td><td style="padding: 2px;">VVQM</td></tr> <tr><td style="padding: 2px;">1=Yes</td><td style="padding: 2px;">KY44</td></tr> </table> | 0=No | VVQM | 1=Yes | KY44 | <input style="width: 30px; height: 15px;" type="text"/> | 4. | | |
| 0=No | VVQM | | | | | | | | |
| 1=Yes | KY44 | | | | | | | | |
| 5. Securities and Exchange Commission (Enter "1" for Yes; enter "0" for No.) | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td style="padding: 2px;">0=No</td><td style="padding: 2px;">VVQM</td></tr> <tr><td style="padding: 2px;">1=Yes</td><td style="padding: 2px;">KY45</td></tr> </table> | 0=No | VVQM | 1=Yes | KY45 | <input style="width: 30px; height: 15px;" type="text"/> | 5. | | |
| 0=No | VVQM | | | | | | | | |
| 1=Yes | KY45 | | | | | | | | |
| 6. Currency reported | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td colspan="2" style="text-align: center; padding: 2px;">U.S. Dollar Amounts in Thousands</td></tr> <tr><td style="padding: 2px;">VVQM</td><td style="padding: 2px;">Amount</td></tr> <tr><td style="padding: 2px;">Y385</td><td style="padding: 2px;"><input style="width: 100%; height: 15px;" type="text"/></td></tr> </table> | U.S. Dollar Amounts in Thousands | | VVQM | Amount | Y385 | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 30px; height: 15px;" type="text"/> | 6. |
| U.S. Dollar Amounts in Thousands | | | | | | | | | |
| VVQM | Amount | | | | | | | | |
| Y385 | <input style="width: 100%; height: 15px;" type="text"/> | | | | | | | | |
| 7. Daily trading desk information (report 90-92 dates) | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td style="padding: 2px;">VVQM</td><td style="padding: 2px;">Date</td></tr> <tr><td style="padding: 2px;">Y899</td><td style="padding: 2px;"><input style="width: 100%; height: 15px;" type="text"/></td></tr> </table> | VVQM | Date | Y899 | <input style="width: 100%; height: 15px;" type="text"/> | | 7.a. | | |
| VVQM | Date | | | | | | | | |
| Y899 | <input style="width: 100%; height: 15px;" type="text"/> | | | | | | | | |
| a. Date of report (report the date in MM/DD/YYYY) | | | | | | | | | |
| b. Trading day indicator (Enter "1" for Yes; enter "0" for No.)..... | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td style="padding: 2px;">0=No</td><td style="padding: 2px;">VVQM</td></tr> <tr><td style="padding: 2px;">1=Yes</td><td style="padding: 2px;">Y380</td></tr> </table> | 0=No | VVQM | 1=Yes | Y380 | <input style="width: 30px; height: 15px;" type="text"/> | 7.b. | | |
| 0=No | VVQM | | | | | | | | |
| 1=Yes | Y380 | | | | | | | | |
| c. Conversion rate of USD..... | <table border="1" style="border-collapse: collapse; width: 100%;"> <tr><td style="padding: 2px;">VVQM</td><td style="padding: 2px;">Number</td></tr> <tr><td style="padding: 2px;">Y386</td><td style="padding: 2px;"><input style="width: 100%; height: 15px;" type="text"/></td></tr> </table> | VVQM | Number | Y386 | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 30px; height: 15px;" type="text"/> | 7.c. | | |
| VVQM | Number | | | | | | | | |
| Y386 | <input style="width: 100%; height: 15px;" type="text"/> | | | | | | | | |

Quantitative Measurements Daily Schedule

Risk Management Measurements

Part 1. Internal Limits and Usage

A separate Internal Limits and Usage Part must be submitted for each limit applied for each trading day on every trading desk.

Trading Desk ID: _____
(VVQM Y383)

Date: _____
Month / Day / Year (VVQ1 Y899)

1. Limit ID

VVQM Y382	TEXT
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1.

U.S. Dollar Amounts in Thousands

	VVQM	Amount	
2. Limit size			
a. Upper limit	FC41		2.a.
b. Lower limit	FC42		2.b.
3. Limit usage	Y390		3.

Quantitative Measurements Daily Schedule—(Continued)

Risk Management Measurements—(continued)

Part 2. Value-at-Risk (VaR)

A separate Value-at-Risk Part must be submitted for each trading day on every trading desk.

Trading Desk ID: _____
(VVQM Y383)

Date: _____
Month / Day / Year (VVQ2 Y899)

		U.S. Dollar Amounts in Thousands		
		VVQM	Amount	
1. VaR.....		Y396		1.

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: _____
Month / Day / Year (VVQ3 Y899)

	U.S. Dollar Amounts in Thousands	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. Residual profit and loss		Y401		4.
5. Profit and loss due to changes in risk factors and other factors		Y402		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		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: _____
Month / Day / Year (VVQ3 Y899)

1. Risk Factor Attribution ID

VVQM
T090 TEXT

1.

U.S. Dollar Amounts in Thousands

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: _____
Month / Day / Year (VVQ4 Y899)

U.S. Dollar Amounts in Thousands		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

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: _____
Month / Day / Year (VVQ5 Y899)

U.S. Dollar Amounts in Thousands	(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	
1. Conducted with customers ¹	VVQM W905	VVQM W906	VVQM W903	VVQM W904	1.
2. Conducted with non-customers ²	VVQM W909	VVQM W910	VVQM W907	VVQM W908	2.
3. Transactions with internal/affiliated counter parties	VVQM Y910	VVQM Y911	VVQM Y912	VVQM Y913	3.

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).