

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:

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.) | <table border="1" style="border-collapse: collapse;"> <tr> <td style="padding: 2px;">0=No</td> <td style="padding: 2px;">VVQM</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">1=Yes</td> <td style="padding: 2px;">KY41</td> <td style="width: 20px;"></td> </tr> </table> | 0=No | VVQM | | 1=Yes | KY41 | | 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;"> <tr> <td style="padding: 2px;">0=No</td> <td style="padding: 2px;">VVQM</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">1=Yes</td> <td style="padding: 2px;">KY42</td> <td style="width: 20px;"></td> </tr> </table> | 0=No | VVQM | | 1=Yes | KY42 | | 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;"> <tr> <td style="padding: 2px;">0=No</td> <td style="padding: 2px;">VVQM</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">1=Yes</td> <td style="padding: 2px;">KY43</td> <td style="width: 20px;"></td> </tr> </table> | 0=No | VVQM | | 1=Yes | KY43 | | 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;"> <tr> <td style="padding: 2px;">0=No</td> <td style="padding: 2px;">VVQM</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">1=Yes</td> <td style="padding: 2px;">KY44</td> <td style="width: 20px;"></td> </tr> </table> | 0=No | VVQM | | 1=Yes | KY44 | | 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;"> <tr> <td style="padding: 2px;">0=No</td> <td style="padding: 2px;">VVQM</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">1=Yes</td> <td style="padding: 2px;">KY45</td> <td style="width: 20px;"></td> </tr> </table> | 0=No | VVQM | | 1=Yes | KY45 | | 5. | | | |
| 0=No | VVQM | | | | | | | | | | |
| 1=Yes | KY45 | | | | | | | | | | |
| 6. Currency reported (three-letter currency code) | <table border="1" style="border-collapse: collapse;"> <tr> <td style="padding: 2px;">VVQM</td> <td style="padding: 2px;">Code</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">Y385</td> <td style="padding: 2px;"></td> <td style="width: 20px;"></td> </tr> </table> | VVQM | Code | | Y385 | | | 6. | | | |
| VVQM | Code | | | | | | | | | | |
| Y385 | | | | | | | | | | | |
| 7. Daily trading desk information for each calendar date in the quarter (report 90-92 dates) | <table border="1" style="border-collapse: collapse;"> <tr> <td style="padding: 2px;">VVQM</td> <td style="padding: 2px;">Date</td> <td style="width: 20px;"></td> </tr> <tr style="background-color: #ffffcc;"> <td style="padding: 2px;"></td> <td style="padding: 2px;"></td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">Y899</td> <td style="padding: 2px;"></td> <td style="width: 20px;"></td> </tr> </table> | VVQM | Date | | | | | Y899 | | | 7.a. |
| VVQM | Date | | | | | | | | | | |
| | | | | | | | | | | | |
| Y899 | | | | | | | | | | | |
| a. Calendar date (report the date in YYYY-MM-DD) | <table border="1" style="border-collapse: collapse;"> <tr> <td style="padding: 2px;">0=No</td> <td style="padding: 2px;">VVQM</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">1=Yes</td> <td style="padding: 2px;">Y380</td> <td style="width: 20px;"></td> </tr> </table> | 0=No | VVQM | | 1=Yes | Y380 | | 7.b. | | | |
| 0=No | VVQM | | | | | | | | | | |
| 1=Yes | Y380 | | | | | | | | | | |
| b. Trading day indicator (Enter "1" for Yes; enter "0" for No.) | <table border="1" style="border-collapse: collapse;"> <tr> <td style="padding: 2px;">0=No</td> <td style="padding: 2px;">VVQM</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">1=Yes</td> <td style="padding: 2px;">Y380</td> <td style="width: 20px;"></td> </tr> </table> | 0=No | VVQM | | 1=Yes | Y380 | | 7.b. | | | |
| 0=No | VVQM | | | | | | | | | | |
| 1=Yes | Y380 | | | | | | | | | | |
| c. Currency conversion rate to U.S. dollars | <table border="1" style="border-collapse: collapse;"> <tr> <td style="padding: 2px;">VVQM</td> <td style="padding: 2px;">Number</td> <td style="width: 20px;"></td> </tr> <tr> <td style="padding: 2px;">Y386</td> <td style="padding: 2px;"></td> <td style="width: 20px;"></td> </tr> </table> | VVQM | Number | | Y386 | | | 7.c. | | | |
| VVQM | Number | | | | | | | | | | |
| Y386 | | | | | | | | | | | |

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: _____
YYYY-MM-DD (VVQ1 Y899)

1. Limit ID

VVQM Y382	TEXT
--------------	------

1.

Units Reported in Internal Limits Information Schedule Item 1

	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: _____
YYYY-MM-DD (VVQ2 Y899)

	Units of Desk Currency	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: _____
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)

	Units of Desk Currency	(Column A)	(Column B)	(Column C)	(Column D)
		Gross Market Value of All Securities Transactions	Number of All Securities Transactions	Gross Notional Value of All Derivatives Transactions	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.
2.
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).