

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


**Item Metric Description**

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**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.

- 1 Limit ID.....
- 2.a Limit Size – Upper Limit .....
- 2.b Limit Size – Lower Limit .....
- 3 Limit Usage .....

VVQM	Text		
Y382			
VVQM	Amount		
FC41			
FC42			
Y390			

Part 2 - Risk Factor Sensitivities

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

- 1 Sensitivity ID .....
- 2 Change in Risk Factor.....
- 3 Aggregate Change in Value Across All Positions .....

VVQM	Text		
T088			
VVQM	Amount		
Y393			
Y395			

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

- 1 VaR.....
- 2 Stressed VaR.....

Y396			
Y397			

**Source-of-Revenue Measurements**

Part 4. Comprehensive Profit and Loss Attribution

Part 4.A - Comprehensive Profit and Loss Attribution Measurements

- 1 Comprehensive Profit and Loss .....
- 2 Profit and Loss Due to Existing Positions.....
- 3 Profit and Loss Due to New Positions.....
- 4 Residual Profit and Loss.....
- 5 Profit and Loss Due to Changes in Risk Factors and Other Factors .....
- 6 Profit and Loss Due to Actual Cash Flows.....

Y398			
Y399			
Y400			
Y401			
Y402			
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.*

	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

	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

1 Gross market value of all securities transactions conducted with customers <sup>1</sup> .....	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 <sup>2</sup> .....	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

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

<sup>2</sup> 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		
		<b>VVQM</b>	<b>Amount</b>	
9	Gross market value of all securities transactions where the transaction is booked in the same banking entity .....	Y906		
		<b>VVQM</b>	<b>Number</b>	
10	Number of all securities transactions where the transaction is booked in the same banking entity .....	Y907		
		<b>VVQM</b>	<b>Amount</b>	
11	Gross notional value of all derivatives transactions where the transaction is booked in the same banking entity .....	Y908		
		<b>VVQM</b>	<b>Number</b>	
12	Number of all derivatives transactions where the transaction is booked in the same banking entity .....	Y909		
		<b>VVQM</b>	<b>Amount</b>	
13	Gross market value of all securities transactions where the transaction is booked in an affiliated banking entity .....	Y910		
		<b>VVQM</b>	<b>Number</b>	
14	Number of all securities transactions where the transaction is booked in an affiliated banking entity .....	Y911		
		<b>VVQM</b>	<b>Amount</b>	
15	Gross notional value of all derivatives transactions where the transaction is booked in an affiliated banking entity .....	Y912		
		<b>VVQM</b>	<b>Number</b>	
16	Number of all derivatives transactions where the transaction is booked in an affiliated banking entity .....	Y913		
<b>Part 7 - Securities Inventory Aging</b>				
<b>Part 7.A - Security Asset-Age Profile</b>				
		<b>VVQM</b>	<b>Amount</b>	
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		
<b>Part 7.B - Security Liability-Age Profile</b>				
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		