

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

DRAFT

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		
<u>Trading Desk Name</u>	<u>Trading Desk ID</u>	<u>Type of Trading Activity</u>	<u>Trading Desk Description</u>	<u>Types of Financial Instruments/Trading Products</u>					<u>Legal Entity Trading Desk Uses</u>				<u>Entity Type Identification</u>			<u>Currency Reported</u>	<u>Daily Trading Desk Information</u>		
				a.	b.	c.	d.	e.	a.	b.	c.	d.	a.	b.	c.		a.	b.	c.
				Name of Financial Instrument /Trading Product	Main Financial Instrument /Trading Product (1 = Yes/0 = No)	Market Maker Inventory (1 = Yes/0 = No)	Is trading product excluded from definition of financial instruments? (1 = Yes/0 = No)	Is the excluded trading product reported? (1 = Yes/0 = No)	Name of Legal Entity	Main Booking Entity (1 = Yes/0 = No)	Type of Identifier (LEI, RSSD, etc.)	Identifier Value	Name of Legal Entity	Entity Type Identification	Description of Other Entity Type		Date of Mth	Trading Day Indicator (1=Yes/0=No)	Conversion Rate to USD
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.a)	(1)	(1.a)			1		
		(2)		(2)	(2)	(2)			(2)	(2)	(2.a)	(2.a)	(2)	(2.a)			2		
		(3)		(3)	(3)	(3)			(3)	(3)	(3.a)	(3.a)					...		
		(4)		(4)	(4)	(4)					(3.b)	(3.b)					31		

Risk and Position Limits Information Schedule							
1	2	3	4	5	6	7	8
<u>Limit ID</u>	<u>Limit Name</u>	<u>Limit Description</u>	<u>Intraday Or End-of-day</u> <u>[1=Intraday/0=End-of-day]</u>	<u>Unit of Measurement</u>	<u>Whether the Limit Measures Risk on a Net or Gross Basis</u>	<u>Category of Limit</u> (VaR, Position Limit, Sensitivity Limit, Stress Scenario, or Other)	<u>Description of "Other" Category of Limit</u>
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
<u>Sensitivity ID</u>	<u>Sensitivity Name</u>	<u>Sensitivity Description</u>	<u>Risk Factor Change Units</u>
VVQT T088	VVQM Y392	VVQM W897	VVQM Y394

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

Limit / Sensitivity Cross-Reference Schedule	
1	2
<u>Limit ID</u>	<u>Sensitivity ID</u>
VVQY Y382	VVQY T088

Risk Factor Sensitivity / Attribution Cross-Reference Schedule	
1	2
<u>Sensitivity ID</u>	<u>Risk Factor Attribution ID</u>
VVQX T088	VVQX T090