
Technical Specifications Guidance

Volcker Rule - Standard

Staffs of:

Commodity Futures Trading Commission (CFTC)

Federal Deposit Insurance Corporation (FDIC)

Federal Reserve Board (FRB)

Office of the Comptroller of the Currency (OCC)

Securities and Exchange Commission (SEC)

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TECHNICAL GUIDANCE FOR PREPARING AND SUBMITTING QUANTITATIVE MEASUREMENTS

Metrics Reporting Requirement

Each banking entity directly supervised by the [Agency] that meets relevant thresholds specified in § __.20(d) must furnish quantitative measurements, as applicable, for each of its trading desks engaged in covered trading activity.¹ The quantitative measurements must comply with the Appendix. The Instructions for Preparing and Submitting Quantitative Measurement Information (Instructions) provide guidance for the submission of the Narrative Statement, the trading desk information schedule, the quantitative measurements information schedules, and each applicable quantitative measurement to the [Agency].² If a banking entity and one or more of its affiliates are required to report quantitative measurements to the [Agency] pursuant to § __.20(d), the banking entity and its affiliate(s) should prepare one combined submission to the [Agency] that follows the Appendix, the Instructions, this Technical Specifications Guidance, and the XML Schema.

After consultation with staffs of the Agencies, banking entities that were subject to the metrics reporting requirement under the 2013 rule submitted their quantitative measurement data electronically in a pipe-delimited flat file format. This specification sets forth an XML Data Standard for reporting Volcker Metrics that supersedes the legacy pipe-delimited format.

Who Must Report

Banking entities with significant trading assets and liabilities as defined in § __.2(ee) are required to report metrics for each trading day of the month on a quarterly basis to the [Agency].

If a banking entity reports metrics and subsequently determines that it no longer has significant total trading assets and liabilities the banking entity should report metrics for the trading days in the past calendar quarter but is not required to report metrics going forward until the banking entity again has significant trading assets and liabilities.

Notwithstanding the preceding paragraph, pursuant to § __.20(d), [Agency] may notify a banking entity in writing that it must report on a different basis.³ Additionally, [Agency] may notify a banking entity that does not have significant trading assets and liabilities in writing that it must satisfy the reporting requirements contained in Appendix A.⁴

¹ Generally, “trading desk” is the same unit of organization that is established for market risk capital calculations. See § __.3(e)(14)(ii). For metrics reporting, “covered trading activity” must include trading conducted under §§ __.4 (underwriting activity and market making-related activity), __.5 (risk-mitigating hedging), __.6(a) (trading in certain domestic government obligations), or __.6(b) (trading in certain foreign government obligations), but for closer alignment with market risk capital covered positions, may also include trading conducted under §§ __.3(d) (specified exclusions from proprietary trading), __.6(c) (trading on behalf of customers), __.6(d) (certain trading by insurance companies and their affiliates), or __.6(e) (certain trading by foreign banking entities). See Appendix II.

² See Appendix III.e.

³ See § __.20(d)(3).

⁴ See § __.20(d)(1)(iii).

Frequency of Reporting

Banking entities subject to the reporting requirement should collect metrics for each calendar month and report these metrics within 30 days of the end of each calendar quarter, unless [Agency] notifies the banking entity in writing that it must report on a different basis.⁵

Narrative Statement

The banking entity may submit in a separate electronic document a Narrative Statement to the [Agency] with any information the banking entity views as relevant for assessing the information reported. The Narrative Statement may include further description of or changes to calculation methods, identification of material events, description of and reasons for changes in the banking entity's trading desk structure or trading desk strategies, and when any such changes occurred. The banking entity should report the Narrative Statement in Portable Document Format ("PDF").

File Naming Convention

The file naming conventions for the Narrative Statement is

VVQM_[RSSD ID]_NARRATIVE_[MMDDYY].pdf

1. [RSSD ID], use the RSSD ID assigned to the reporting firm's top level holding company
2. [MMDDYY], enter the last calendar date of the reporting period

XML Technical Specification

Special Characters

Non-printable and special characters are not supported by all systems. They are often translated or interpreted erroneously and may cause data processing issues. There are 256 ASCII characters, including the extended ASCII character set. To reduce confusion over which characters can be processed in Volcker metrics submissions, ASCII characters can be classified in the following groups:

ASCII Character	Meaning	Status
0-9, 11-12, 14-31	ASCII control characters	NOT ALLOWED
10, 13	Control characters for line feed (LF) and carriage return (CR), respectively	Allowed
32-126	Standard printable characters (letters, digits, punctuation marks, miscellaneous symbols)	Allowed
127	Control character for DEL (delete)	Allowed
128-255	Extended ASCII (ISO-8859-1)	NOT ALLOWED

⁵ See § __.20(d)(3).

Many currency denominations and foreign symbols fall under the extended ASCII character set. For this reason, any reference to currency denomination should be reported as the three-letter alphabetic ISO 4217 currency code (e.g., USD, GBP, EUR, JPY) rather than translated currency name or currency symbol (e.g., \$, £, €, ¥).

XML Reserved Characters

Some characters have special meaning in XML. Characters such as “&” inside an XML data field will generate an error because the parser interprets “&” as the start of an entity reference code. For example, this sample code will generate an XML error:

```
<message> John Doe & Associates</message>
```

To avoid this error, replace the “&” character with its entity reference:

```
<message> John Doe &amp; Associates</message>
```

There are five predefined entity references in XML:

Reserved Character	Meaning	Entity Reference
<	less than	<
>	greater than	>
&	ampersand	&
'	apostrophe	'
“	quotation mark	"

Replace any reserved character in any data field with the appropriate entity reference.

Reading the Data Dictionary

The data dictionary is organized into a table with eight columns. Informational section headings and general descriptions precede the related XML data sequence.

Item

Each XML component is numbered to facilitate referencing.

Field

A field name is assigned to each data item. Where applicable, the related Federal Reserve Board’s Micro-Data Reference Manual (MDRM) identifier is paired with the data item and grouped under the item number.

Description

This column describes the item or its value. In some cases, the item is an XML element name; in others, it is an XML attribute name. In the Volcker XML Schema Definition (XSD), elements are containers that reflect the general segment of the report. All data values are entered under the appropriate attribute. The description also contains explanations that are consistent with the Instructions.

Rqmt

This column indicates whether an item is mandatory (M), conditionally required (C), or optional (O). The XSD considers the mandatory fields to be required, while the conditionally required or optional fields are optional. Validation rules may be subsequently applied to the conditionally required or optional fields. The XSD also enforces the MDRM values assigned to each item.

Occurs

This column identifies the number of occurrences permitted for the related item. It consists of two entries separated by double dots. The pair is read as minimum occurrences-to-maximum occurrences.

Occurs	Min	Max	Explanation
1..1	1	1	Mandatory item, one and only one occurrence
1..n	1	n	Mandatory item, one to “n” occurrences
1..*	1	∞	Mandatory item, one to unlimited occurrences
0..1	0	1	Optional or conditional item, none to one occurrence
0..n	0	n	Optional or conditional item, none to “n” occurrences
0..*	0	∞	Optional or conditional item, none to unlimited occurrences

Data Type

This describes the assigned XML notation or data type along with the maximum or absolute length allowed for text or the total and fractional digits allowed for numbers.

XML Data Type	Explanation
xs:string	The related item represents a textual string with no maximum length. It is used for attributes with enumerated values.
xs:string (100)	The related item represents a textual string with a 100-character maximum length.
xs:decimal (10,2)	The related item represents a decimal number with 10 total digits allowed and 2 fractional digits allowed (12345678.09)
xs:integer (5)	The related item is a whole number with 5 total digits allowed (54321)
xs:nonNegativeInteger (24)	An integer containing only non-negative values, including zero (0,1,2,...) with 24 total digits allowed
xs:boolean	The related item represents a whole number and uses the values 0=false and 1=true
xs:date	Date format: YYYY-MM-DD
xs:time	Time format: hh:mm:ss[+/-]hh:mm

XPath

This represents the Volcker Metrics Report hierarchical XML element or attribute name.

XML Pattern	Explanation
<code><abcdeFghij30></code>	An XML element that contains attributes with data values. The element represents a specific set of data from the Volcker Rule. This is similar to a “panel” or “subpanel” in the legacy format or a relational database table.
<code>@abcdeFghij</code>	An XML attribute that contains a specific data value. The Volcker XSD attributes correspond to the columns of a relational database table.

Valid Value

This column contains the list of enumerated valid values accepted by the XSD. It also may contain a format pattern for entering dates or times.

Reporting Nulls

Null values are not reported in the XML format. Individual XML attributes are not repeatable. They are always specified with either [1..1] or [0..1] occurrences. An empty XML attribute without a value (attribute=“”) will fail schema validation. If there is no value to report for an optional or conditionally required attribute, the attribute may be omitted from the XML. However, certain XML attributes are mandatory. No mandatory attribute may be omitted from the report.

XML File Naming Convention

When submitting Volcker Metrics Report files, follow the file naming convention

VVQM_[RSSD ID]_[MMDDYY].xml

1. [RSSD ID], use the RSSD ID assigned to the reporting firm’s top level holding company
2. [MMDDYY], enter the last calendar date of the reporting period

File Compression and Transmission Protocols

The method of compressing and transmitting the Narrative Statement and XML files is specified in Annex D of this document.

Volcker Metrics Report Data Dictionary

The following fields comprise the values that banking entities must use to comply with the Volcker Rule reporting requirement for the Trading Desk Information, the Quantitative Measurements Identifying Information, and applicable quantitative measurements. This Data Dictionary sets forth an XML element hierarchy with data attributes used to report the Volcker Rule metrics data values. The order of items in the Data Dictionary follows the order prescribed by the XSD.

Administrative Information

The banking entity must submit the following information:

File Description

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
1.	Volcker metrics report element	Volcker Metrics Report root XML element.	M	1..1	[OPEN ELEMENT]	volckerMetricsReport	
2.	File description element	Element containing the file description information.	M	1..1	[EMPTY ELEMENT]	volckerMetricsReport/fileDescription	
3.	Version number	Report the file version number, which is a sequential number assigned to each file submission for a particular submission period, starting with 1 and increasing by one for each resubmission (e.g., the first submission should be “1,” a resubmission amending the first submission should be “2,” a second resubmission should be “3,” etc.).	M	1..1	xs:integer (2)	volckerMetricsReport/fileDescription@fileVersion	
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription@fileVersionMdrm	VVQMR656
4.	Create date	Provide the calendar date when the report is created, based on the file creation date automatically generated by the banking entity’s operating system.	M	1..1	xs:date	volckerMetricsReport/fileDescription@createDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription@createDateMdrm	VVQMF841
5.	Create time	Provide the time of day when the report is created using Coordinated Universal Time (UTC), based on the file creation time automatically generated by the banking entity’s operating system.	M	1..1	xs:time	volckerMetricsReport/fileDescription@createTime	Time Format: hh:mm:ssZ
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription@createTimeMdrm	VVQMF842
6.	Report name	Provide the report name “VOLCKER”.	M	1..1	xs:string	volckerMetricsReport/fileDescription@reportingForm	VOLCKER
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription@reportFormMdrm	VVQMC752
7.	Submission period end date	Enter the information cut-off date.	M	1..1	xs:date	volckerMetricsReport/fileDescription@asOfDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription@asOfDateMdrm	VVQM9999

Reporting Firm Identification

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
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8.	Reporting firm element	Element containing the reporting firm information.	M	1..1	[EMPTY ELEMENT]	volckerMetricsReport/reportingFirm	
9.	Firm identifier	Provide the RSSD ID assigned to the banking entity by the FRB.	M	1..1	xs:string (10)	volckerMetricsReport/reportingFirm@firmIdentifier	
			C	0..1	xs:string (8)	volckerMetricsReport/reportingFirm@firmIdMdrm	VVQM9001
10.	Firm name	Provide the banking entity's full legal name.	M	1..1	xs:string (100)	volckerMetricsReport/reportingFirm@firmName	
			C	0..1	xs:string (8)	volckerMetricsReport/reportingFirm@firmNameMdrm	VVQM9017

Information Schedules

Quantitative Measurements Information Schedules

With each submission of quantitative measurements, the banking entity must provide an Internal Limits Information Schedule and a Risk Factor Attribution Information Schedule.⁶ Each banking entity must provide the required information for the entire banking entity’s covered trading activity. A banking entity should not prepare multiple versions of the same schedule for each trading desk engaged in covered trading activity.

Internal Limits Information Schedule

Internal Limits are existing constraints that define the amount of risk that a trading desk is permitted to take at a point in time, as defined by the banking entity for a specific trading desk.⁷ Internal Limits are often expressed in terms of risk measures, such as Value-at-Risk (VaR) and Risk Factor Sensitivities, but may also be expressed in terms of other observable criteria, such as net open positions or inventory aging.

On the Internal Limits Information Schedule, the banking entity must provide identifying and descriptive information for each limit that is reported in the Internal Limits and Usage metric. Provide the following information:⁸

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
11.	Internal limit reference element	Element containing the internal limit reference information.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/riskAndPositionLimitReference	
12.	Limit identifier	A character string to be used as the permanent unique identifier for the limit. The limit identifier is permanent in the sense that it has the same meaning in all future quantitative measurements submissions, even if the set of trading desks to which the limit applies changes.	M	1..1	xs:string (100)	volckerMetricsReport/internalLimitReference@limitIdentifier	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitIdentifierMdrm	VVQTY382
13.	Limit name	The name of the limit.	M	1..1	xs:string (100)	volckerMetricsReport/internalLimitReference@limitName	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitNameMdrm	VVQMW892
14.	Limit description	A description of the limit.	M	1..1	xs:string (250)	volckerMetricsReport/internalLimitReference@limitDescription	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitDescriptionMdrm	VVQMW893
15.			M	1..1	xs:string (50)	volckerMetricsReport/internalLimitReference@limitUnit	

⁶ See Appendix III.c.
⁷ See Appendix IV.a.1.i.
⁸ See Appendix III.c.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
	Unit of measurement	The unit in which the limit is measured, e.g., basis points, USD, etc.	C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitUnitMdrm	VVQMY391
16.	Type of limit	Identify which of the following categories best describes the limit. a. VaR b. Position limit c. Sensitivity limit d. Stress scenario e. Inventory aging f. Other	M	1..1	xs:string	volckerMetricsReport/internalLimitReference@limitCategory	VAR POS SENS SCENARIO AGING OTHER
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitCategoryMdrm	VVQMW896
17.	Other category description	Enter description of the “Other” category identified in [Type of limit].	C	0..1	xs:string (250)	volckerMetricsReport/internalLimitReference@limitOtherDescription	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitOtherDescriptionMdrm	VVQMW894
18.	Limit motivation element	Element containing the sources of analysis by which the limit value was set for this desk	C	0...5	[OPEN ELEMENT]	volckerMetricsReport/internalLimitReference/limitMotivation	
19.	Source of limit	Identify which of the following source of analysis determines the limit. ⁹ a. Risk Appetite b. Regulatory Capital c. Reasonably Expected Near Term Demand (RENTD) d. Risk Reducing or Risk Mitigating e. Other	M	1...1		volckerMetricsReport/internalLimitReference/limitMotivation@limitSource	Risk App Reg Cap RENTD Risk Reducing Other
			C	0...1	Xs:string (8)	volckerMetricsReport/internalLimitReference/limitMotivation@limitSourceMdrm	VVQMKY40
20.	Attribution Identifier	If the category of the limit is Sensitivity limit/SENS and there is a corresponding profit and loss attribution category to the same risk factor, report the attribution categories unique identifier from the Risk Factor Attribution Regerence Schedule	C	0..1	xs:string (100)	volckerMetricsReport/internalLimitReference@riskFactorAttributionIdentifier	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@riskFactorAttributionidentifierMdrm	VVQXT090

Risk Factor Attribution Information Schedule

The banking entity must report the profit and loss due to changes in the specific risk factors and other factors that are monitored and managed as part of the trading desk’s overall risk management policies and procedures.¹⁰

On the Risk Factor Attribution Information Schedule, the banking entity must provide identifying and descriptive information for each risk factor attribution reported in Part 4.B. of the Comprehensive Profit and Loss Attribution metric. Provide the following information:¹¹

⁹ If a banking entity establishes distinct limits on the same measure (e.g. VaR) based on separate sources of analysis (e.g. distinct limits based on risk appetite and RENTD) then these should be identified as different limits. For a trading desk where multiple limits are applied to the same measure, the Daily Quantitative Measurements Schedule should include entries for each limit identifier with identical values of usage but potentially differing limit sizes. Alternatively, if a banking entity establishes a single limit that is informed by more than one source of analysis, this should be represented with a single limit identifier with multiple sources indicated.

¹⁰ See Appendix IV.b.1.i.B.

¹¹ See Appendix III.c.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
21.	Risk factor attribution reference element	Element containing the risk factor attribution reference information.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/riskAttributionFactorReference	
22.	Risk factor attribution identifier	A character string to be used as the permanent unique identifier for the risk factor or other factor attribution. The Risk Factor Attribution identifier is permanent in the sense that it has the same meaning in all future quantitative measurements submissions, even if the set of trading desks for which the attribution is reported changes.	M	1..1	xs:string (100)	volckerMetricsReport/riskAttributionFactorReference@riskFactorAttributionIdentifier	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAttributionFactorReference@riskFactorAttributionIdentifierMdrm	VVQTT090
23.	Risk factor name	The name of the risk factor or other factor.	M	1..1	xs:string (100)	volckerMetricsReport/riskAttributionFactorReference@riskFactorAttributionName	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAttributionFactorReference@riskFactorAttributionNameMdrm	VVQMW898
24.	Risk factor description	A description of the risk factor or other factor.	M	1..1	xs:string (250)	volckerMetricsReport/riskAttributionFactorReference@riskFactorAttributionDescription	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAttributionFactorReference@riskFactorAttributionDescriptionMdrm	VVQMW899
25.	Risk factor change units	Report the type of units of the risk factor or other factor change that the entity has identified that impact the portfolio value (for example, for a DV01, the unit is in basis points, while for Equity Delta, the unit is a dollar change in equity prices or percentage change in equity prices).	M	1..1	xs:string (50)	volckerMetricsReport/riskAttributionFactorReference@riskFactorAttributionUnit	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAttributionFactorReference@riskFactorAttributionUnitMdrm	VVQTY394

Trading Desk Information Schedule

With each submission of quantitative measurements, the banking entity must provide the following information for each trading desk engaged in covered trading activities:¹²

Trading Desk Identity

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
26.	Trading desk information element	Element containing the trading desk information.	M	1..*	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk	
27.	Trading desk name	Provide the name of the trading desk used internally by the banking entity.	M	1..1	xs:string (100)	volckerMetricsReport/tradingDesk@deskName	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@deskNameMdrm	VVQMY384
28.	Trading desk identifier	Provide a unique character string to identify the trading desk. This identifier should generally remain constant for every quantitative measurements submission. ¹³	M	1..1	xs:string (100)	volckerMetricsReport/tradingDesk@deskIdentifier	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@deskIDMdrm	VVQMY383

¹² See Appendix III.b.

¹³ If a banking entity restructures its operations and merges two or more trading desks, the banking entity should assign a new trading desk identifier to the merged desk (i.e., the merged desk’s identifier should not replicate a trading desk identifier assigned to a previously unmerged trading desk) and permanently retire the unmerged desks’ identifiers. If a banking entity splits the operations of an existing trading desk into two or more new desks, the banking entity should assign new trading desk identifiers to the new desks and permanently retire the original desk’s identifier.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
29.	Trading desk description	Provide a brief description of the general strategy of the trading desk.	M	1..1	xs:string (500)	volckerMetricsReport/tradingDesk@deskDescription	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@deskDescriptionMdrm	VVQMW891
30.	Currency reported	Specify the currency used by the trading desk.	M	1..1	xs:string (3)	volckerMetricsReport/tradingDesk@currency	Use the ISO 4217 currency code (alphabetic code) (USD, GBP, EUR, JPY, etc.)
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@currencyMdrm	VVQMY385

Trading Activity Information

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
31.	Trading activity information element	Element containing the trading activity information for a trading desk.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/coveredActivity	
32.	Type of covered trading activity	Identify each covered trading activity in which the trading desk is engaged. Choose from the activity types listed in Table A of Annex A to identify the relevant exemptions or exclusions, and provide the associated code for each type of covered trading activity selected.	M	1..24	xs:string	volckerMetricsReport/tradingDesk/coveredActivity@tradingActivity	UW MM Hedging Hedging of Excluded US Gov Foreign Gov Fiduciary RP Insurance TOTUS Repo Sec Lending Liquidity Mgmt DCO/CA Clearing Member Delivery Judicial Agent Employee DPC Purchase Error Matched Swap MSR Hedge NTAL
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/coveredActivity@activityMdrm	VVQMW890
33.	Reported to CFTC	Indicate with a “1” for yes or a “0” for no whether the desk is reported to the Commodity Futures Trading Commission	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedCFTC	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedCFTCMdrm	VVQMKY41
34.	Reported to FDIC	Indicate with a “1” for yes or a “0” for no whether the desk is reported to the Federal Deposit Insurance Corporation	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedFDIC	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedFDICMdrm	VVQMKY42
35.	Reported to FRB		M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedFRB	0=False/No 1=True/Yes

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
		Indicate with a “1” for yes or a “0” for no whether the desk is reported to the Federal Reserve Board	C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedFRBMdrm	VVQMKY43
36.	Reported to OCC	Indicate with a “1” for yes or a “0” for no whether the desk is reported to the Office of the Comptroller of the Currency	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedOCC	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedOCCMdrm	VVQMKY44
37.	Reported to SEC	Indicate with a “1” for yes or a “0” for no whether the desk is reported to the Securities and Exchange Commission	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedSEC	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedSECMdrm	VVQMKY45

Daily Trading Desk Information

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
38.	Daily trading desk element	Element containing the daily trading desk information.	M	28..31	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk/dailyDeskInfo	
39.	Date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/dailyDeskInfo@calendarDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/dailyDeskInfo@calendarDateMdrm	VVQMY899
40.	Trading day indicator	For each calendar day of the submission period, indicate with a “1” for yes or a “0” for no whether the calendar day is a trading day or not a trading day for the desk. ¹⁴	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk/dailyDeskInfo@isTradingDay	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/dailyDeskInfo@isTradingDayMdrm	VVQMY380
41.	Currency conversion rate	Specify the conversion rate for the specified currency to U.S. dollars for each trading day. If values for a trading desk are reported in a currency other than U.S. dollars, specify the multiplier conversion rate (not divisor) for the specified currency to U.S. dollars for the trading desk. For U.S. dollars, report 1.	M	1..1	xs:decimal (24,8)	volckerMetricsReport/tradingDesk/dailyDeskInfo@currencyConversionRate	Positive values permitted Zero and negative values not permitted
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/dailyDeskInfo@currencyConversionRateMdrm	VVQMY386

Daily Quantitative Measurements Information Schedules

Provide the following quantitative measurements, as applicable, for each trading day and for each trading desk engaged in covered trading activity.¹⁵ Report the actual amounts in the currency utilized by a particular trading desk. Do not report amounts in abbreviated form, such as thousands. A banking entity should explain its inability to provide any quantitative measurement in the entity’s Narrative Statement.

¹⁴ As a general matter, a trading desk is not considered to be open for trading on a weekend. However, if a trading desk books positions into a banking entity on a calendar day that is not a business day (e.g., a day that falls on a weekend), then the desk is considered open for trading on that day. In addition, a trading desk may be open for trading on a national holiday. For example, if a trading desk spans a U.S. legal entity and a foreign legal entity and a national holiday occurs on a business day in the United States but a national holiday does not occur on the same day in the foreign jurisdiction, the date is a trading day because the trading desk is open to conduct trading in the foreign jurisdiction.

¹⁵ See Appendix IV.

Under § __.3(c)(2), a banking entity's positions in excluded products (i.e., loans, spot commodities, and spot foreign exchange or currency) are not subject to the rule's restrictions on proprietary trading.¹⁶ A banking entity may, however, include exposures in loans, spot commodities, and spot foreign exchange or currency that are related to the desk's covered trading activities in its quantitative measurements.¹⁷ A banking entity should use a consistent approach for including or excluding any positions in products that are not securities, commodity futures contracts, derivatives, or options on any of these instruments when calculating metrics for a trading desk.¹⁸

The appropriate approach to calculating quantitative measurements for a trading desk engaged in underwriting activity will depend on the banking entity's role in the distribution, as well as the particular facts and circumstances of the distribution. A banking entity that is a member of the underwriting syndicate should account for the banking entity's portion of any position attributable to the distribution, based on the number, amount, or percentage of securities the banking entity has purchased under the relevant underwriting agreement. In addition, to the extent the banking entity has responsibility for managing positions that are credited to the accounts of syndicate members collectively, the banking entity should account for those positions when calculating metrics for the relevant underwriting desk until the securities are disbursed to syndicate members.¹⁹

A. Risk-Management Measurements

Part 1. Internal Limits and Usage

A banking entity is required to report the Internal Limits and Usage quantitative measurement for all trading desks engaged in covered trading activities.²⁰

For a trading desk engaged in market making-related activities or risk-mitigating hedging, the limits required under these exemptions must include appropriate metrics for the trading desk limits including, at a minimum, "Value-at-Risk", except to the extent the "Value-at-Risk" metric is demonstrably ineffective in measuring and monitoring the risks of a trading desk based on the types of positions traded by, and risk exposures of, that desk.²¹ Internal Limits should be reported in the format used by the banking entity for the purposes of risk management of each trading desk.

¹⁶ See §§ __.3(a); __.3(c)(2).

¹⁷ Banking entities may elect to include such information in their quantitative measurements where doing so provides a more accurate picture of the risks associated with the trading desk. For example, a market maker in foreign exchange forwards or swaps that mitigates the risks of its market-maker inventory with spot foreign exchange may include in its metrics the spot foreign exchange positions.

¹⁸ A banking entity should not incorporate excluded products in the quantitative measurements of a trading desk one month, and omit these products from the desk's measurements the following month. Excluded products should be reported consistently from period to period. If a banking entity decides to change its approach to excluded products with respect to the quantitative measurements of one or more trading desks, the banking entity must provide notice of this change in its Narrative Statement.

¹⁹ For example, assume a lead manager manages an unsold allotment arising from the distribution for a period of time and then disburses any remaining securities proportionally to other syndicate members. For the period of time in which a banking entity that is the lead manager manages the unsold allotment, such unsold allotment should be accounted for in the metrics of that banking entity's underwriting desk. However, once the unsold allotment is disbursed to other syndicate members, a banking entity receiving the disbursement should begin to account for its position in the metrics of its underwriting desk and the lead manager need only account for its own positions and any remaining syndicate positions in its metrics.

²⁰ See Appendix IV.a.1.

²¹ See *id.*

Multiple trading desks may have limits that are established using the same method and apply to quantities or measures defined the same way. For example, multiple desks may have limits on the same risk factor sensitivity that are based on similar RENTD analyses. So that limits can be compared across trading desks, use the same identifier for limits that are established using the same method and apply to quantities or measures defined the same way. Give the name and description of each limit along with an identifier and other information in the Internal Limits Information Schedule.

For each trading desk, provide the following information for each limit that is applied to the desk for every trading day the limit was applied in the submission period.²² Each type of limit may be reported on one or more trading desks. If a limit is introduced or discontinued during a reporting period, report the following information for each trading day that the trading desk used the limit during the period.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
42.	Internal limit and usage element	Element containing the internal limit and usage metric information.	C	0..*	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk/ riskAndPositionLimitsAndUsage	
43.	Limit identifier	Report the limit ID listed in the Internal Limits Information Schedule.	M	1..1	xs:string(100)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage @identifier	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage @identifierMdrm	VVQMY382
44.	Daily limit element	Element containing the daily position limit and usage metrics.	M	1..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/ limitDailySchedule	
45.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule @limitDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule @limitDateMdrm	VVQ1Y899
46.	Limit size—upper limit	If the limit represents an upper bound on the measure (i.e. a constraint that the value of the measure should remain lower than the value of the limit) then report the upper limit set by the banking entity that represents the amount of risk the trading desk is permitted to take at a point in time. ²³ If the limit only applies a lower bound constraint then do not report an upper limit.	C	0..1	xs:integer (24)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule @upperLimitSize	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule @upperLimitSizeMdrm	VVQMFC41
47.	Limit size—lower limit	If the limit represents a lower bound on the measure (i.e. a constraint that the value of the measure should remain higher than the value of the limit) then report the lower limit set by the banking entity that represents the amount of risk the trading desk is permitted to take at a point in time. Report negative lower limits as negative values. If the limit only applies an upper bound constraint then do not report a lower limit.	C	0..1	xs:integer (24)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule @lowerLimitSize	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule @lowerLimitSizeMdrm	VVQMFC42
48.	Value usage	Report the value of the trading desk's risk or positions that are accounted for by the	M	1..1	xs: integer (24)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule @usage	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule @usageMdrm	VVQMY390

²² See *id.*

²³ A single limit may apply both an upper and a lower constraint, in which case both items 2.a and 2.b should be reported. Upper and lower limit sizes may be positive or negative, and they may or may not be symmetrical. A limit that applies to the absolute value of a quantity should be represented as symmetric (positive) upper limit size and (negative) lower limit sizes with the signed value of usage reported for the measure being limited.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
		daily activity of the desk. For limits accounted for at the end of the day, report the value of usage as of the end of the day. For limits accounted for during the day (intraday), report the maximum value of usage. Report the actual value of the risk or positions, not the percentage of the upper or lower limit utilized.					

Part 2. Value-at-Risk (VaR)

A banking entity is required to report the VaR quantitative measurement for all trading desks engaged in covered trading activities.²⁴

When reporting the VaR measurement, report the risk of future financial loss in the value of the trading desk’s aggregated positions at the 99% confidence level over a 1-day holding period.²⁵ Banking entities should compute and report VaR consistently with federal regulatory capital requirements.²⁶ If a trading desk does not have a standalone VaR calculation, but is part of a larger aggregation of positions for which a VaR calculation is performed, a VaR calculation that includes only the trading desk’s holdings should be performed consistently with the VaR model and methodology used for the larger aggregation of positions.

For purposes of the VaR quantitative measurements, values representing a loss should be reported as a positive value.

For each applicable trading desk,²⁷ provide the following information for every trading day.²⁸

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
49.	VaR element	Element containing the value at risk information	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/valueAtRisk	
50.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/valueAtRisk@varDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/valueAtRisk@varDateMdrm	VVQ2Y899
51.	VaR	Report the measurement of the risk of future financial loss in the value of the trading desk’s aggregated positions at the 99% confidence level over a 1-day holding period, based on current market	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/valueAtRisk@var	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/valueAtRisk@varMdrm	VVQMY396

²⁴ See Appendix IV.a.3.

²⁵ See *id.*

²⁶ Computation of VaR is described under Section 205 of the Market Risk Rule. Computation of Stressed VaR is described under Section 206 of the Market Risk Rule.

²⁷ See Appendix IV.a.3.iv.

²⁸ See Appendix IV.a.3.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
		conditions. Banking entities may calibrate to a 1-day holding period using appropriate scaling of a VaR measure made for a different holding period. ²⁹					

B. Source-of-Revenue Measurements

Part 3. Comprehensive Profit and Loss Attribution

A banking entity is required to report the Comprehensive Profit and Loss Attribution quantitative measurement for all trading desks engaged in covered trading activities. Comprehensive Profit and Loss Attribution is an analysis that attributes the daily fluctuation in the value of a trading desk’s positions to various sources.³⁰ First, the sources of profit and loss are divided into two categories: (i) profit and loss attributable to a trading desk’s existing positions that were held by the trading desk as of the end of the prior day (“existing positions”); and (ii) profit and loss attributable to new positions resulting from the current day’s trading activity (“new positions”).

The profit and loss from new positions is reported in the aggregate, and does not need to be further attributed to specific sources. The profit and loss from existing positions must be further divided into (i) the hypothetical profit and loss, which is produced by revaluing the existing positions using market data at the end of the current day, and (ii) any other applicable elements, such as cash flows, carry, changes in reserves, and the correction, cancellation, or exercise of a trade. Finally, hypothetical profit and loss must be reported in two parts: (i) profit and loss that is attributed to changes in the specific risk factors and other factors that are monitored and managed as part of the trading desk’s overall risk management policies and procedures, and (ii) residual profit in loss.

Report in Part 3.A Item 4 the daily profit and loss due to existing positions that is attributed to changes in specific risk factors. . Report in Part 3.B the daily profit or loss attributed to each individual risk factor.³¹

Part 3.A: Comprehensive Profit and Loss Attribution Measurements

For each trading desk, provide the following information for every trading day.³²

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
52.	Profit and loss attribution element	Element containing the profit and loss attribution information.	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/ profitAndLossAttribution	
53.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ plDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ plDateMdrm	VVQ3Y899
54.		Report the trading desk’s desk’s daily actual profit and loss from all sources.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ comprehensive	

²⁹ In cases where a banking entity does not have a regulatory VaR, the banking entity should use a VaR consistent with the banking agencies’ regulatory capital requirements. Banking entities may scale their VaR to arrive at a 99th percentile confidence level over a 1-day time horizon, either by scaling the percentile, time horizon, or both.

³⁰ See Appendix IV.b.1.

³¹ See *id.*

³² See *id.*

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
	Comprehensive profit and loss		C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@comprehensiveMdrm	VVQMY398
55.	Profit and loss due to existing positions	Report the profit and loss attributable to the positions held by the trading desk as of the end of the prior day. The profit and loss associated with existing positions must reflect changes in the value of these positions on the applicable day. The comprehensive profit and loss from existing positions must be further attributed, as applicable, to changes in (i) the specific risk factors and other factors that are monitored and managed as part of the trading desk's overall risk management policies and procedures (Item 57), plus any residual of the mark-to-market process that cannot be attributed to specific risk factors (Item 58); and (ii) any other applicable elements, such as cash flows (Item 59), carry (Item 60), changes in reserves or valuation adjustments (Item 61), the correction, cancellation, or exercise of a trade (Item 62), and all other attributable elements to profit and loss on existing positions that are not included in Item 57 through Item 62 (Item 63).	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@existingPositions	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@existingPositionsMdrm	VVQMY399
56.	Profit and loss due to new positions	Report the profit and loss attributable to new positions resulting from the current day's trading activity. The comprehensive profit and loss attributed to new positions must reflect commissions and fee income or expenses and market gains or losses associated with transactions executed on the applicable day. New positions include purchases and sales of financial instruments and other assets/liabilities and negotiated amendments to existing positions. Profit and loss due to new positions may be reported in the aggregate and does not need to be further attributed to specific sources. Include bid/ask spread along with market gains or losses by calculating the difference between the value of the instruments when bought and/or sold and the value at which those instruments are marked to market at the close of business on that day. Any fees, commissions, or other payments received (paid) that are associated with transactions executed on that day are added (subtracted) from such difference. These factors should be measured consistently over time to facilitate historical comparisons.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@newPositions	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@newPositionsMdrm	VVQMY400
57.	Profit and loss attributed to changes in risk factors	Report the profit and loss due to changes in the specific risk factors and other factors that are monitored and managed as part of the trading desk's overall risk management policies and procedures.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@riskChange	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@riskChangeMdrm	VVQMY402
58.	Residual profit and loss	Report the portion of hypothetical profit and loss that is specifically attributed to risk factors or other factors. Residual profit and loss is the unexplained or unattributed portion of market-to-market profit and loss. The sum of Item 57 and 58 must equal the profit or loss from revaluing the existing positions using the market data at the end of the current day.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@residual	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@residualMdrm	VVQMY401
59.	Profit and loss due to actual cash flows	Report the profit and loss due to actual cash flows, if not included elsewhere.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@cashFlow	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@cashFlowMdrm	VVQMY403
60.	Profit and loss due to carry	Report the profit and loss due to changes in carry. Generally this item includes funding costs. Note that Item 59 does not include items otherwise included in Item 56.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@carry	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@carryMdrm	VVQMY404
61.	Profit and loss due to reserve or valuation adjustment changes	Report the profit and loss due to changes in reserves or valuation adjustments.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@valuation	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@valuationMdrm	VVQMY405
62.	Profit and loss due to trade changes	Report the profit and loss due to changes emanating from the correction, cancellation, or exercise of a trade. Material amendments to the economic terms of existing financial instrument contracts (other than corrections, cancellations or excercises) are considered new trades.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@tradeChanges	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@tradeChangesMdrm	VVQMY406
63.	Other Profit and Loss	Report all other attributable elements to profit and loss on existing positions that are not included in Item 57 through Item 62.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@other	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@otherMdrm	VVQMY407

Part 3.B: Comprehensive Profit and Loss Attribution Measurements by Risk Factor

Report the risk factors and other factors that comprise Part 3.A, Item 57, Profit and Loss Attributed to Change in Risk Factors. Banking entities must include enough risk factors to explain the preponderance of the profit or loss changes due to risk factor changes. The methods used by a banking entity to calculate attribution to a common factor shared by multiple trading desks, such as an equity price factor, should be applied consistently across its trading desks so that the attributions can be compared from one trading desk to another. Give the name and description of each attribution along with an identifier in the Risk Factor Attribution Information Schedule.

For each trading desk, provide the following information for each risk factor attribution that is calculated for the desk’s hypothetical profit and loss. Each risk factor attribution may be reported on one or more trading desks. If an attribution is introduced or discontinued during a reporting period, report the following information for each trading day that the trading desk used the risk factor attribution during the period.³³

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
64.	Risk factor attribution element	Element containing the profit and loss risk factor attribution information.	C	0..*	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor	
65.	Risk factor attribution identifier	Report the Risk Factor Attribution identifier listed in the Risk Factor Attribution Information Schedule.	M	1..1	xs:string(100)	volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor@identifier	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor@identifierMdrm	VVQMT090
66.	Profit and loss due to risk factor move	Report the amount of profit or loss due to the risk factor or other factor change.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor@value	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor@valueMdrm	VVQMY414

C. Positions and Transaction Volumes

Each of the following quantitative measurements requires a banking entity to determine the “value” of a trading desk’s positions in applicable financial instruments.³⁴ Although these quantitative measurements are required only for trading desks that engage in certain types of covered trading activity,³⁵ the reported quantitative measurements must reflect all of the covered trading activities in applicable financial instruments conducted by the desk.³⁶

³³ See *id.*

³⁴ See Appendix IV.c.

³⁵ See Appendix IV.c.1.iv; 2.iv; 3.iv.

³⁶ For example, if a trading desk relies on § __.4(b) and § __.5 to conduct market making-related activity and risk-mitigating hedging activity, respectively, the reported Securities Inventory Aging metric for the desk must reflect the risk-mitigating hedging activity and market making-related activity associated with the desk’s securities positions. The trading desk in this example is not required to include trading activity conducted under §§ __.3(d), __.6(c), __.6(d), or __.6(e) in the proposed Securities Inventory Aging metric, unless the banking entity includes such activity as “covered trading activity” for the desk under the Appendix. This is consistent with the definition of “covered trading activity,” which provides that a banking entity may include in its covered trading activity trading conducted under §§ __.3(d), __.6(c), __.6(d), or __.6(e).

Part 4. Positions

A banking entity is required to report the Positions quantitative measurement for trading desks that rely on § __.4(a) or § __.4(b) to conduct underwriting activity or market making-related activity, respectively.

The Positions quantitative measurement represents the value of all securities and derivatives positions managed by the trading desk.³⁷ For purposes of the Positions quantitative measurement, do not include in the Positions calculation for “securities” those securities that are also “derivatives,” as those terms are defined under §§ __.2(bb) and __.2(i); instead, report those securities that are also derivatives as “derivatives.”³⁸

For each applicable trading desk,³⁹ provide the following information for every trading day.⁴⁰

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
67.	Positions element	Element containing the trading desk position information.	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/ positions	
68.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/positions@ positionsDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ positionsDateMdrm	VVQ4Y899
69.	Long securities MTM	Market value of all long securities positions.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions@ securitiesMarketLong	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ securitiesMarketLongMdrm	VVQMW901
70.	Short securities MTM	Market value of all short securities positions.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions@ securitiesMarketShort	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ securitiesMarketShortMdrm	VVQMW902
71.	Derivative receivables MTM	Market value of all derivatives receivables.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions@ derivativesMarketReceivable	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ derivativesMarketReceivableMdrm	VVQMY904
72.	Derivative payable MTM	Market value of all derivatives payables.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions@ derivativesMarketPayable	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ derivativesMarketPayableMdrm	VVQMY905

Part 5. Transaction Volumes

A banking entity is required to report the Transaction Volumes quantitative measurement for trading desks that rely on § __.4(a) or § __.4(b) to conduct underwriting activity or market making-related activity, respectively.

The Transaction Volumes metric measures the security and derivative transactions conducted by a trading desk with four exclusive categories of counterparties. Specifically, a banking entity must report the value and number of security and derivative transactions conducted by the trading desk with: (i) customers, excluding internal transactions; (ii) non-customers, excluding internal transactions; and (iii) trading

³⁷ The reported values should be based on the trading desk’s end-of-day positions for a given trading day.

³⁸ See Appendix IV.c.1; see also §§ __.2(h), (y). For example, under the rule, a security-based swap is both a “security” and a “derivative.” For purposes of the Positions quantitative measurement, security-based swaps are reported as derivatives rather than as securities.

³⁹ See Appendix IV.c.1.iv.

⁴⁰ See Appendix IV.c.1.

desks and other organizational units where the transaction is booked into an affiliated banking entity or in the same banking entity. For purposes of calculating the Transaction Volumes quantitative measurement, do not include in the Transaction Volumes calculation for “securities” those “securities” that are also “derivatives,” as those terms are defined under §§ __.2(h) and __.2(y); instead, report those securities that are also derivatives as “derivatives.”⁴¹

For securities, value means gross market value. For commodity derivatives, value means the gross notional value, i.e., the current dollar market value of the quantity of the commodity underlying the derivative (e.g., a derivative on 100,000 barrels of a certain grade of oil would have a notional value of 100,000 multiplied by the current market value of a barrel of that grade of oil). For all other derivatives, value means the gross notional value.⁴²

For a trading desk engaged in market making-related activity, a counterparty is considered to be a customer of the trading desk if the counterparty is a market participant that makes use of the banking entity’s market making-related services by obtaining such services, responding to quotations, or entering into a continuing relationship with respect to such services. However, a trading desk or other organizational unit of another banking entity would not be a client or customer of the trading desk engaged in market making-related activity if the other entity has trading assets and liabilities of \$50 billion or more as measured in accordance with § __.20(d)(1), unless the market-making desk documents how and why a particular trading desk or other organizational unit of the entity should be treated as a client or customer of the market-making desk or the transaction is conducted anonymously on an exchange or similar trading facility that permits trading on behalf of a broad range of market participants.⁴³

For a trading desk engaged in underwriting activity, a counterparty is considered to be a customer of the trading desk if the counterparty is a market participant that may transact with the banking entity in connection with a particular distribution for which the banking entity is acting as underwriter.⁴⁴

For purposes of the Transaction Volumes quantitative measurement, transactions conducted with customers exclude internal transactions (i.e., inter-affiliate and intra-company transactions). For purposes of the Transaction Volumes quantitative measurement, transactions conducted with non-customers exclude internal transactions (i.e., inter-affiliate and intra-company transactions). Material amendments to the economic terms of existing financial instrument contracts (other than corrections, cancellations, or exercises) are considered new trades.⁴⁵

For each applicable trading desk,⁴⁶ provide the following information for every trading day.⁴⁷

Item	Field	Description	Rqm t	Occurs	Data Type	XPath	Valid Value
73.	Transaction volume element	Element containing the daily transaction volumes for a trading desk.	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/ transactionVolumes	
74.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/transactionVolumes@ transactionsDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@ transactionsDateMdrm	VVQ5Y899

⁴¹ See Appendix IV.c.2; see also §§ __.2(h), (y).

⁴² See Appendix IV.c.2.i.

⁴³ See § __.4(b)(3); Appendix IV.c.2.i.

⁴⁴ See § __.4(a)(7); Appendix IV.c.2.i.

⁴⁵ For example, unwinds, partial terminations, novations, assignments of financial instrument contracts, a change to the end date for a financial instrument contract, or a change in the cash flows or rates originally reported for a financial instrument contract generally should be treated as additive trade count events for purposes of the Transaction Volumes quantitative measurement.

⁴⁶ See Appendix IV.c.2.iv.

⁴⁷ See Appendix IV.c.2.

Item	Field	Description	Rqm t	Occurs	Data Type	XPath	Valid Value
75.	Value customer securities transactions	Gross market value of all securities transactions conducted with customers.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossCustomerSecuritiesMarketValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@customerSecuritiesMarketValueMdrm	VVQMW905
76.	Volume customer securities transactions	Number of all securities transactions conducted with customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossCustomerSecuritiesVolume	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@customerSecuritiesVolumeMdrm	VVQMW906
77.	Value customer derivatives transactions	Gross notional value of all derivatives transactions conducted with customers.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossCustomerDerivativesNotionalValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@customerDerivativesNotionalValueMdrm	VVQMW903
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79.	Value non-customer securities transactions	Gross market value of all securities transactions conducted with non-customers.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossNonCustomerSecuritiesMarketValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@nonCustomerSecuritiesMarketValueMdrm	VVQMW909
80.	Volume non-customer securities transactions	Number of all securities transactions conducted with non-customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossNonCustomerSecuritiesVolume	
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81.	Value non-customer derivatives transactions	Gross notional value of all derivatives transactions conducted with non-customers.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossNonCustomerDerivativesNotionalValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@nonCustomerDerivativesNotionalValueMdrm	VVQMW907
82.	Volume non-customer derivatives transactions	Number of all derivatives transactions conducted with non-customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossNonCustomerDerivativesVolume	
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83.	Value inter-affiliate securities transactions	Gross market value of all internal securities transactions.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInternalSecuritiesMarketValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@InternalSecuritiesMarketValueMdrm	VVQMY910
84.	Volume inter-affiliate securities transactions	Number of all internal securities transactions.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInternalSecuritiesVolume	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@InternalSecuritiesVolumeMdrm	VVQMY911
85.	Value inter-affiliate derivatives transactions	Gross notional value of all internal derivatives transactions.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInternalDerivativesNotionalValue	
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86.	Volume inter-affiliate	Number of all internal derivatives transactions.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInternalDerivativesVolume	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@InternalDerivativesVolumeMdrm	VVQMY913

Item	Field	Description	Rqm t	Occurs	Data Type	XPath	Valid Value
	derivatives transactions						

Annex A: Tables of Values from Instructions

Table A - Type of Covered Trading Activity

Code	Type of Covered Trading Activity
UW	Underwriting activity exempted under § __.4(a)
MM	Market making-related activity exempted under § __.4(b)
Hedging	Risk-mitigating hedging activity exempted under § __.5 with respect to financial instruments
Hedging of Excluded	Risk-mitigating hedging activity exempted under § __.5, conducted exclusively to hedge excluded products
US Gov	Trading in domestic government obligations exempted under § __.6(a)
Foreign Gov	Trading in foreign government obligations exempted under § __.6(b)
Fiduciary	Fiduciary transactions exempted under § __.6(c)(1)
RP	Riskless principal transactions exempted under § __.6(c)(2)
Insurance	Trading by an insurance company or its affiliate exempted under § __.6(d)
TOTUS	Trading by a foreign banking entity exempted under § __.6(e)
Repo	Activity excluded under § __.3(d)(1)
Sec Lending	Activity excluded under § __.3(d)(2)
Liquidity Mgmt	Activity excluded under § __.3(d)(3)
DCO/CA	Activity excluded under § __.3(d)(4)
Clearing Member	Activity excluded under § __.3(d)(5)
Delivery	Activity excluded under § __.3(d)(6)(i)
Judicial	Activity excluded under § __.3(d)(6)(ii)
Agent	Activity excluded under § __.3(d)(7)
Employee	Activity excluded under § __.3(d)(8)
DPC	Activity excluded under § __.3(d)(9)
Purchase Error	Activity excluded under § __.3(d)(10)
Matched Swap	Activity excluded under § __.3(d)(11)
MSR Hedge	Activity excluded under § __.3(d)(12)
NTAL	Activity excluded under § __.3(d)(13)

Table C – Limit Sources

Code	Identifier
Risk App	Limits informed by the firm's risk appetite
Reg Cap	Limits informed by the firm's regulatory capital requirements
RENTD	For desks claiming the underwriting or market-making exemption under § __.4, limits informed by an analysis of reasonably expected near-term demand from customers or clients

Risk Reducing	For desks claiming the risk-mitigating hedging exemption under § __.5, limits that ensure a set of positions is risk-reducing
Other	Any other source of motivation for limits set by management

Annex B: XML Example

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Annex C: Volcker XSD

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  <xs:attribute name="fileVersion" type="xs:integer" use="required">
    <xs:annotation>
      <xs:documentation>For this asOfDate, what version of the the metrics does this file
represent? Start with fileVersion 1 and increment by integers for any revisions.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="fileVersionMdrm" default="VVQMR656">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMR656"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="createDate" type="xs:date" use="required">
    <xs:annotation>
      <xs:documentation>Report creation date. Use ISO8601 format (YYYY-MM-
DD).</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="createDateMdrm" default="VVQMF841">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMF841"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="createTime" type="xs:time" use="required">
    <xs:annotation>
      <xs:documentation>Report creation time. Use ISO8601 time-zone offset format
(hh:mm:ssZ).</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="createTimeMdrm" default="VVQMF842">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMF842"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="asOfDate" type="xs:date" use="required">
    <xs:annotation>
      <xs:documentation>The last date of the reporting period. Use ISO8601 format (YYYY-MM-
DD).</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="asOfDateMdrm" default="VVQM9999">
    <xs:simpleType>

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        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQM9999"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
</xs:attributeGroup>
<xs:attributeGroup name="grpReportingFirm">
    <xs:annotation>
        <xs:documentation>Attributes describing the Reporting Firm</xs:documentation>
    </xs:annotation>
    <!-- Firm Identifier -->
    <xs:attribute name="firmIdentifier" use="required">
        <xs:annotation>
            <xs:documentation>Federal Reserve RSSD identifier assigned to top-level holding
company.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="xs:string">
                <xs:maxLength value="10"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="firmIdentifierMdrm" default="VVQM9001">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQM9001"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <!-- Firm Name -->
    <xs:attribute name="firmName" type="string100_type" use="required">
        <xs:annotation>
            <xs:documentation>Financial firm name.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="firmNameMdrm" default="VVQM9017">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQM9017"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
</xs:attributeGroup>
<xs:attributeGroup name="grpInternalLimitRef">
    <xs:annotation>
        <xs:documentation>Attributes describing the Internal Limit Reference
Schedule</xs:documentation>
    </xs:annotation>
    <xs:attribute name="limitIdentifier" type="string100_type" use="required">
        <xs:annotation>
            <xs:documentation>A character string to be used as the permanent unique identifier for
the limit. The limit identifier is permanent in the sense that it has the same meaning in all future quantitative
measurements submissions, even if the set of trading desks to which the limit applies changes.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="limitIdentifierMdrm" default="VVQTY382">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQTY382"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="limitName" type="string100_type" use="required">
        <xs:annotation>
            <xs:documentation>The name of the limit.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="limitNameMdrm" default="VVQMW892">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW892"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>

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        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="limitDescription" type="string250_type" use="required">
        <xs:annotation>
            <xs:documentation>A description of the limit.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="limitDescriptionMdrm" default="VVQMW893">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW893"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="limitUnit" type="string50_type" use="required">
        <xs:annotation>
            <xs:documentation>The unit in which the limit is measured, e.g., basis points, USD,
etc.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="limitUnitMdrm" default="VVQMY391">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY391"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="limitCategory" use="required">
        <xs:annotation>
            <xs:documentation>Identify which of the following categories best describes the
limit.</xs:documentation>
            <xs:documentation> a. VaR</xs:documentation>
            <xs:documentation> b. Position limit</xs:documentation>
            <xs:documentation> c. Sensitivity limit</xs:documentation>
            <xs:documentation> d. Stress scenario</xs:documentation>
            <xs:documentation> e. Inventory aging</xs:documentation>
            <xs:documentation> f. Other </xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:simpleType>
        <xs:restriction base="xs:string">
            <xs:enumeration value="VAR"/>
            <xs:enumeration value="POS"/>
            <xs:enumeration value="SENS"/>
            <xs:enumeration value="SCENARIO"/>
            <xs:enumeration value="AGING"/>
            <xs:enumeration value="OTHER"/>
        </xs:restriction>
    </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="limitCategoryMdrm" default="VVQMW896">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW896"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="limitOtherDescription" type="string250_type">
        <xs:annotation>
            <xs:documentation>If limit category is "Other", provide a description of the limit
category.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="limitOtherDescriptionMdrm" default="VVQMW894">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW894"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionIdentifier" type="string100_type">
        <xs:annotation>

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<xs:documentation>If the category of the limit is Risk Factor Sensitivity/"SENS" and there is a corresponding profit and loss attribution category to the same risk factor, report that risk factor attribution's unique identifier from the Risk Factor Attribution Reference Schedule.**</xs:documentation>**

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    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="riskFactorAttributionIdentifierMdrm" default="VVQXT090">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQXT090"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
</xs:attributeGroup>
<xs:attributeGroup name="grpRiskAttributionFactorRef">
  <xs:annotation>
    <xs:documentation>Attributes describing the Risk Attribution Factor Reference
Schedule</xs:documentation>
    </xs:annotation>
    <xs:attribute name="riskFactorAttributionIdentifier" type="string100_type" use="required">
      <xs:annotation>
        <xs:documentation>A character string to be used as the permanent unique identifier for
the risk factor or other factor attribution. The Risk Factor Attribution identifier is permanent in the sense that it
has the same meaning in all future quantitative measurements submissions, even if the set of trading desks for which the
attribution is reported changes.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="riskFactorAttributionIdentifierMdrm" default="VVQTT090">
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQTT090"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
      <xs:attribute name="riskFactorAttributionName" type="string100_type" use="required">
        <xs:annotation>
          <xs:documentation>The name of the risk factor or other factor.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="riskFactorAttributionNameMdrm" default="VVQMW898">
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMW898"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
      <xs:attribute name="riskFactorAttributionDescription" type="string250_type" use="required">
        <xs:annotation>
          <xs:documentation>A description of the risk factor or other factor.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="riskFactorAttributionDescriptionMdrm" default="VVQMW899">
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMW899"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
      <xs:attribute name="riskFactorAttributionUnit" type="string50_type" use="required">
        <xs:annotation>
          <xs:documentation>Report the type of units of the risk factor or other factor change
that the entity has identified that impact the portfolio value (for example, for a DV01, the unit is in basis points,
while for Equity Delta, the unit is a dollar change in equity prices or percentage change in equity
prices).</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="riskFactorAttributionUnitMdrm" default="VVQTY394">
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQTY394"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
    </xs:annotation>
  </xs:attributeGroup>

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</xs:attributeGroup>
<xs:attributeGroup name="grpTradingDesk">
  <xs:annotation>
    <xs:documentation>Attributes describing the Trading Desk</xs:documentation>
  </xs:annotation>
  <!-- Trading Desk Name -->
  <xs:attribute name="deskName" type="string100_type" use="required">
    <xs:annotation>
      <xs:documentation>Provide the name of the trading desk used internally by the banking
entity.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="deskNameMdrm" default="VVQMY384">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY384"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <!-- Trading Desk Identifier -->
  <xs:attribute name="deskIdentifier" type="string100_type" use="required">
    <xs:annotation>
      <xs:documentation>Provide a unique character string to identify the trading desk. This
identifier should generally remain constant for every quantitative measurements submission.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="deskIDMdrm" default="VVQMY383">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY383"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <!-- Trading Desk Currency -->
  <xs:attribute name="deskDescription" type="string500_type" use="required">
    <xs:annotation>
      <xs:documentation>Provide a brief description of the general strategy of the trading
desk.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="deskDescriptionMdrm" default="VVQMW891">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMW891"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="currency" use="required">
    <xs:annotation>
      <xs:documentation>Specify the currency used by the trading desk.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="xs:string">
        <xs:length value="3"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="currencyMdrm" default="VVQMY385">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY385"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="reportedCFTC" type="booleanFlag_type" use="required">
    <xs:annotation>
      <xs:documentation>For the Commodity Futures Trading Commission, indicate with a "1" for
yes or a "0" for no whether the desk is reported to this agency.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="reportedCFTCMdrm" default="VVQMKY41">
    <xs:simpleType>

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        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMKY41"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedFDIC" type="booleanFlag_type" use="required">
    <xs:annotation>
        <xs:documentation>For the Federal Deposit Insurance Commission, indicate with a "1" for
yes or a "0" for no whether the desk is reported to this agency.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedFDICmdrm" default="VVQMKY42">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMKY42"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedFRB" type="booleanFlag_type" use="required">
    <xs:annotation>
        <xs:documentation>For the Federal Reserve Board, indicate with a "1" for yes or a "0"
for no whether the desk is reported to this agency.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedFRBmdrm" default="VVQMKY43">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMKY43"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedOCC" type="booleanFlag_type" use="required">
    <xs:annotation>
        <xs:documentation>For the Office of the Comptroller of the Currency, indicate with a
"1" for yes or a "0" for no whether the desk is reported to this agency.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedOCCmdrm" default="VVQMKY44">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMKY44"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedSEC" type="booleanFlag_type" use="required">
    <xs:annotation>
        <xs:documentation>For the Securities and Exchange Commission, indicate with a "1" for
yes or a "0" for no whether the desk is reported to this agency.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedSECMdrm" default="VVQMKY45">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMKY45"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<!-- Trading Desk Description -->
</xs:attributeGroup>
<xs:attributeGroup name="grpDayOfMonth">
    <xs:annotation>
        <xs:documentation>Attributes describing the Day of the Month</xs:documentation>
    </xs:annotation>
    <!-- Calendar Date -->
    <xs:attribute name="calendarDate" type="xs:date" use="required">
        <xs:annotation>
            <xs:documentation>Provide the calendar date of the month. Use the format YYYY-MM-
DD.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="calendarDateMdrm" default="VVQMY899">
        <xs:simpleType>

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        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY899"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<!-- Trading Date Indicator -->
<xs:attribute name="isTradingDay" type="booleanFlag_type" use="required">
    <xs:annotation>
        <xs:documentation>For each calendar day of the month, indicate with a "1" for yes or a
"0" for no whether the calendar day is a trading day or not a trading day for the desk.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="isTradingDayMdrm" default="VVQMY380">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY380"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<!-- Trading Currency -->
</xs:attributeGroup>
<xs:attributeGroup name="grpProfitAndLossFactor">
    <xs:annotation>
        <xs:documentation>Attributes describing the Profit-and-Loss Risk Factor
metrics</xs:documentation>
    </xs:annotation>
    <xs:attribute name="riskFactorAttributionIdentifier" type="string100_type" use="required">
        <xs:annotation>
            <xs:documentation>Report the Risk Factor Attribution identifier listed in the Risk
Factor Attribution Information Schedule.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionIdentifierMdrm" default="VVQMT090">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMT090"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="value" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Report the amount of profit or loss due to the risk factor or other
factor change.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="valueMdrm" default="VVQMY414">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY414"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
</xs:attributeGroup>
<xs:attributeGroup name="grpLimitMotivation">
    <xs:annotation>
        <xs:documentation>Attributes describing the motivation/sources of analysis by which the limit
value was set</xs:documentation>
    </xs:annotation>
    <xs:attribute name="limitSource" use="required">
        <xs:annotation>
            <xs:documentation>Identify the sources of analysis by which management determine this
limit.</xs:documentation>
            <xs:documentation>Risk Appetite = Limits informed by the firm's risk
appetite</xs:documentation>
            <xs:documentation>Reg Cap = Limits informed by the firm's regulatory capital
requirements</xs:documentation>
            <xs:documentation>RENTD = For desks claiming the underwriting or market-making
exemption under § __.4, limits informed by an analysis of reasonably expected near-term demand</xs:documentation>
            <xs:documentation>Risk Reducing = For desks claiming the Risk-mitigating hedging
exemption under § __.5, limits that ensure a set of positions is risk-reducing</xs:documentation>
            <xs:documentation>Other = Any other source of motivation for management-set
limits</xs:documentation>
        </xs:annotation>
    </xs:attribute>

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</xs:annotation>
<xs:simpleType>
  <xs:restriction base="xs:string">
    <xs:enumeration value="Risk Appetite"/>
    <xs:enumeration value="Reg Cap"/>
    <xs:enumeration value="RENTD"/>
    <xs:enumeration value="Risk Reducing"/>
    <xs:enumeration value="Other"/>
  </xs:restriction>
</xs:simpleType>
</xs:attribute>
<xs:attribute name="limitSourceMdrm" default="VVQMKY40">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMKY40"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
</xs:attributeGroup>
<xs:complexType name="typeVolckerMetricsReport">
  <xs:annotation>
    <xs:documentation>Volcker Metrics Report</xs:documentation>
  </xs:annotation>
  <xs:sequence>
    <xs:element name="fileDescription">
      <xs:annotation>
        <xs:documentation>Report submission information.</xs:documentation>
      </xs:annotation>
      <xs:complexType>
        <xs:attributeGroup ref="grpFileDescription"/>
      </xs:complexType>
    </xs:element>
    <xs:element name="reportingFirm">
      <xs:annotation>
        <xs:documentation>Financial institurtion identifying
information.</xs:documentation>
      </xs:annotation>
      <xs:complexType>
        <xs:attributeGroup ref="grpReportingFirm"/>
      </xs:complexType>
    </xs:element>
    <xs:element name="internalLimitReference" type="typeInternalLimitReference"
maxOccurs="unbounded">
      <xs:annotation>
        <xs:documentation>Internal Limits are existing constraints that define the
amount of risk that a trading desk is permitted to take at a point in time, as defined by the banking entity for a
specific trading desk.</xs:documentation>
      </xs:annotation>
      </xs:element>
      <xs:element name="riskAttributionFactorReference" maxOccurs="unbounded">
        <xs:annotation>
          <xs:documentation>The banking entity must report the profit and loss due to
changes in the specific risk factors and other factors that are monitored and managed as part of the trading desk's
overall risk management policies and procedures.</xs:documentation>
        </xs:annotation>
        <xs:complexType>
          <xs:attributeGroup ref="grpRiskAttributionFactorRef"/>
        </xs:complexType>
      </xs:element>
      <xs:element name="tradingDesk" type="typeTradingDesk" maxOccurs="unbounded">
        <xs:annotation>
          <xs:documentation>With each submission of quantitative measurements, the
banking entity must provide the following information for each trading desk engaged in covered trading
activities.</xs:documentation>
        </xs:annotation>
        </xs:element>
      </xs:sequence>
    </xs:complexType>
  </xs:complexType name="typeInternalLimitReference">
    <xs:sequence>
      <xs:element name="limitMotivation" type="typeLimitMotivation" minOccurs="1"
maxOccurs="unbounded"/>

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</xs:sequence>
<xs:attributeGroup ref="grpInternallimitRef"/>
</xs:complexType>
<xs:complexType name="typeTradingDesk">
  <xs:sequence>
    <xs:element name="coveredActivity" maxOccurs="unbounded">
      <xs:annotation>
        <xs:documentation>Element containing the trading activity information for a
trading desk.</xs:documentation>
      </xs:annotation>
    </xs:complexType>
    <xs:attribute name="tradingActivity" use="required">
      <xs:annotation>
        <xs:documentation>Identify each covered trading activity in
which the trading desk is engaged. Choose from the activity types listed in Table A of Annex A to identify the relevant
exemptions or exclusions, and provide the associated code for each type of covered trading activity
selected.</xs:documentation>
        <xs:documentation>UW = Underwriting activity exempted under §
___.4(a)</xs:documentation>
        <xs:documentation>MM = Market making-related activity exempted
under § ___.4(b)</xs:documentation>
        <xs:documentation>Hedging = Risk-mitigating hedging activity
exempted under § ___.5 with respect to financial instruments</xs:documentation>
        <xs:documentation>Hedging of Excluded = Risk-mitigating
hedging activity exempted under § ___.5, conducted exclusively to hedge excluded products </xs:documentation>
        <xs:documentation>US Gov = Trading in domestic government
obligations exempted under § ___.6(a)</xs:documentation>
        <xs:documentation>Foreign Gov = Trading in foreign government
obligations exempted under § ___.6(b)</xs:documentation>
        <xs:documentation>Fiduciary = Fiduciary transactions exempted
under § ___.6(c)(1)</xs:documentation>
        <xs:documentation>RP = Riskless principal transactions
exempted under § ___.6(c)(2)</xs:documentation>
        <xs:documentation>Insurance = Trading by an insurance company
or its affiliate exempted under § ___.6(d)</xs:documentation>
        <xs:documentation>TOTUS = Trading by a foreign banking entity
exempted under § ___.6(e)</xs:documentation>
        <xs:documentation>Repo = Activity excluded under § ___.3(d)(1)
</xs:documentation>
        <xs:documentation>Sec Lending = Activity excluded under §
___.3(d)(2) </xs:documentation>
        <xs:documentation>Liquidity Mgmt = Activity excluded under §
___.3(d)(3) </xs:documentation>
        <xs:documentation>DCO/CA = Activity excluded under §
___.3(d)(4) </xs:documentation>
        <xs:documentation>Clearing Member = Activity excluded under §
___.3(d)(5) </xs:documentation>
        <xs:documentation>Delivery = Activity excluded under §
___.3(d)(6)(i) </xs:documentation>
        <xs:documentation>Judicial = Activity excluded under §
___.3(d)(6)(ii) </xs:documentation>
        <xs:documentation>Agent = Activity excluded under § ___.3(d)(7)
</xs:documentation>
        <xs:documentation>Employee = Activity excluded under §
___.3(d)(8) </xs:documentation>
        <xs:documentation>DPC = Activity excluded under § ___.3(d)(9)
</xs:documentation>
        <xs:documentation>Purchase Error = Activity excluded under §
___.3(d)(10) </xs:documentation>
        <xs:documentation>Matched Swap = Activity excluded under §
___.3(d)(11) </xs:documentation>
        <xs:documentation>MSR Hedge = Activity excluded under §
___.3(d)(12) </xs:documentation>
        <xs:documentation>NTAL = Activity excluded under § ___.3(d)(13)
</xs:documentation>
      </xs:annotation>
    </xs:simpleType>
    <xs:restriction base="xs:string">
      <xs:enumeration value="UW"/>
      <xs:enumeration value="MM"/>
      <xs:enumeration value="Hedging"/>
      <xs:enumeration value="Hedging of Excluded"/>
    </xs:restriction>
  </xs:sequence>
</xs:complexType>

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<xs:enumeration value="US Gov"/>
<xs:enumeration value="Foreign Gov"/>
<xs:enumeration value="Fiduciary"/>
<xs:enumeration value="RP"/>
<xs:enumeration value="Insurance"/>
<xs:enumeration value="TOTUS"/>
<xs:enumeration value="Repo"/>
<xs:enumeration value="Sec Lending"/>
<xs:enumeration value="Liquidity Mgmt"/>
<xs:enumeration value="DCO/CA"/>
<xs:enumeration value="Clearing Member"/>
<xs:enumeration value="Delivery"/>
<xs:enumeration value="Judicial"/>
<xs:enumeration value="Agent"/>
<xs:enumeration value="Employee"/>
<xs:enumeration value="DPC"/>
<xs:enumeration value="Purchase Error"/>
<xs:enumeration value="Matched Swap"/>
<xs:enumeration value="MSR Hedge"/>
<xs:enumeration value="NTAL"/>
</xs:restriction>
</xs:simpleType>
</xs:attribute>
<xs:attribute name="tradingActivityMdrm" default="VVQMW890">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW890"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
</xs:complexType>
</xs:element>
<xs:element name="dailyDeskInfo" type="typeCalendarDay" minOccurs="90" maxOccurs="92">
  <xs:annotation>
    <xs:documentation>Element containing the daily trading desk
information.</xs:documentation>
  </xs:annotation>
</xs:element>
<xs:element name="internalLimitsAndUsage" minOccurs="0" maxOccurs="unbounded">
  <xs:annotation>
    <xs:documentation>Provide an internalLimitsAndUsage element for each limit that
was applied on this desk.</xs:documentation>
  </xs:annotation>
  <xs:complexType>
    <xs:sequence>
      <xs:element name="limitDailySchedule" maxOccurs="92">
        <xs:annotation>
          <xs:documentation>Provide a limitDailySchedule for
each trading date from the reporting period when this limit applied on this desk.</xs:documentation>
        </xs:annotation>
        <xs:complexType>
          <xs:attribute name="limitDate" type="xs:date"
use="required">
            <xs:annotation>
              <xs:documentation>Use the format YYYY-
MM-DD.</xs:documentation>
            </xs:annotation>
          </xs:attribute>
          <xs:attribute name="limitDateMdrm" default="VVQ1Y899">
            <xs:simpleType>
              <xs:restriction base="string8_type">
                <xs:enumeration
value="VVQ1Y899"/>
              </xs:restriction>
            </xs:simpleType>
          </xs:attribute>
          <xs:attribute name="upperLimitSize"
type="decimal24_4_type">
            <xs:annotation>
              <xs:documentation>A limit might impose
an upper bound, a lower bound, or both. If this limit imposes an upper bound then provide upperLimitSize and

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upperLimitSizeMdrm attributes. If this limit only applies a lower bound constraint then do not include these attributes
in this element.</xs:documentation>

</xs:annotation>
</xs:attribute>
<xs:attribute name="upperLimitSizeMdrm"

default="VVQMFC41">

<xs:annotation>
<xs:documentation>A limit might impose
an upper bound, a lower bound, or both. If this limit imposes an upper bound then provide upperLimitSize and
upperLimitSizeMdrm attributes. If this limit only applies a lower bound constraint then do not include these attributes
in this element.</xs:documentation>

</xs:annotation>
<xs:simpleType>
<xs:restriction base="string8_type">
<xs:enumeration

value="VVQMFC41"/>

</xs:restriction>
</xs:simpleType>
</xs:attribute>
<xs:attribute name="lowerLimitSize"

type="decimal24_4_type">

<xs:annotation>
<xs:documentation>A limit might impose
an upper bound, a lower bound, or both. If this limit imposes a lower bound then provide lowerLimitSize and
lowerLimitSizeMdrm attributes. If this limit only applies an upper bound constraint then do not include these
attributes in this element.</xs:documentation>

</xs:annotation>
</xs:attribute>
<xs:attribute name="lowerLimitSizeMdrm"

default="VVQMFC42">

<xs:annotation>
<xs:documentation>A limit might impose
an upper bound, a lower bound, or both. If this limit imposes a lower bound then provide lowerLimitSize and
lowerLimitSizeMdrm attributes. If this limit only applies an upper bound constraint then do not include these
attributes in this element.</xs:documentation>

</xs:annotation>
<xs:simpleType>
<xs:restriction base="string8_type">
<xs:enumeration

value="VVQMFC42"/>

</xs:restriction>
</xs:simpleType>
</xs:attribute>
<xs:attribute name="usage" type="decimal24_4_type"

use="required">

<xs:annotation>
<xs:documentation>Report the value of
the trading desk's risk or positions that are accounted for by the daily activity of the desk. For limits accounted for
at the end of the day, report the value of usage as of the end of the day. For limits accounted for during the day
(intraday), report the maximum value of usage. Report the actual value of the risk or positions, not the percentage of
the upper or lower limit utilized.</xs:documentation>

</xs:annotation>
</xs:attribute>
<xs:attribute name="usageMdrm" default="VVQMY390">
<xs:simpleType>
<xs:restriction base="string8_type">
<xs:enumeration

value="VVQMY390"/>

</xs:restriction>
</xs:simpleType>
</xs:attribute>
</xs:complexType>
</xs:element>
</xs:sequence>
<xs:attribute name="limitIdentifier" type="string100_type" use="required">
<xs:annotation>
<xs:documentation>Report the limit ID listed in the Internal
Limits Information Schedule.</xs:documentation>

</xs:annotation>
</xs:attribute>
<xs:attribute name="limitIdentifierMdrm" default="VVQMY382">
<xs:simpleType>

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</xs:restriction base="string8_type">
  <xs:enumeration value="VVQMY382"/>
</xs:restriction>
</xs:simpleType>
</xs:attribute>
</xs:complexType>
</xs:element>
<xs:element name="valueAtRisk" minOccurs="0" maxOccurs="92">
  <xs:annotation>
    <xs:documentation>A banking entity is required to report the VaR quantitative
measurement for all trading desks engaged in covered trading activities. A banking entity is required to report the
Stressed VaR quantitative measurement for all trading desks engaged in covered trading activities, except trading desks
whose covered trading activity is conducted exclusively to hedge excluded products.</xs:documentation>
  </xs:annotation>
  <xs:complexType>
    <xs:attribute name="varDate" type="xs:date" use="required">
      <xs:annotation>
        <xs:documentation>Provide the calendar date of the month. Use
the format YYYY-MM-DD.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="varDateMdrm" default="VVQ2Y899">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQ2Y899"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="var" type="integer24_type" use="required">
      <xs:annotation>
        <xs:documentation>Report the measurement of the risk of future
financial loss in the value of the trading desk's aggregated positions at the 99% confidence level over a 1-day holding
period, based on current market conditions. Banking entities may calibrate to a 1-day holding period using appropriate
scaling of a VaR measure made for a different holding period.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="varMdrm" default="VVQMY396">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMY396"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
  </xs:complexType>
</xs:element>
<xs:element name="profitAndLossAttribution" minOccurs="0" maxOccurs="92">
  <xs:annotation>
    <xs:documentation>A banking entity is required to report the Comprehensive
Profit and Loss Attribution quantitative measurement for all trading desks engaged in covered trading activities.
Comprehensive Profit and Loss Attribution is an analysis that attributes the daily fluctuation in the value of a trading
desk's positions to various sources.</xs:documentation>
  </xs:annotation>
  <xs:complexType>
    <xs:sequence>
      <xs:element name="profitAndLossByFactor"
type="typeProfitAndLossByFactor" minOccurs="0" maxOccurs="unbounded">
        <xs:annotation>
          <xs:documentation>Report the risk factors and other
factors that comprise Part 4.A, Item 85, Profit and Loss Due to Change in Risk Factors and Other Factors. Banking
entities must include enough risk factors to explain the preponderance of the profit or loss changes due to risk factor
changes.</xs:documentation>
        </xs:annotation>
      </xs:element>
    </xs:sequence>
    <xs:attribute name="plDate" type="xs:date" use="required">
      <xs:annotation>
        <xs:documentation>Provide the calendar date of the month. Use
the format YYYY-MM-DD.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="plDateMdrm" default="VVQ3Y899">
      <xs:simpleType>

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        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQ3Y899"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="comprehensive" type="integer24_type" use="required">
    <xs:annotation>
        <xs:documentation>Report the trading desk's comprehensive
profit and loss, which is determined by adding profit and loss on new and existing positions, as well as residual profit
and loss that cannot be specifically attributed to existing or new positions. "New positions" are positions resulting
from the current day's trading activity. </xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="comprehensiveMdrm" default="VVQMY398">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY398"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="existingPositions" type="integer24_type" use="required">
    <xs:annotation>
        <xs:documentation>Report the profit and loss attributable to a
trading desk's existing positions. The comprehensive profit and loss associated with existing positions must reflect
changes in the value of these positions on the applicable day. </xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="existingPositionsMdrm" default="VVQMY399">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY399"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="newPositions" type="integer24_type" use="required">
    <xs:annotation>
        <xs:documentation>Report the profit and loss attributable to
new positions. The comprehensive profit and loss attributed to new positions must reflect commissions and fee income or
expenses and market gains or losses associated with transactions executed on the applicable day. New positions include
purchases and sales of financial instruments and other assets/liabilities and negotiated amendments to existing
positions. The comprehensive profit and loss from new positions may be reported in the aggregate and does not need to
be further attributed to specific sources. The new position attribution is computed by calculating the difference
between the value of the instruments when bought and/or sold and the value at which those instruments are marked to
market at the close of business on that day. Any fees, commissions, or other payments received (paid) that are
associated with transactions executed on that day are added (subtracted) from such difference. These factors should be
measured consistently over time to facilitate historical comparisons.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="newPositionsMdrm" default="VVQMY400">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY400"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="riskChange" type="integer24_type" use="required">
    <xs:annotation>
        <xs:documentation>Report the profit and loss attributed to
changes in the specific risk factors and other factors that are monitored and managed as part of the trading desk's
overall risk management policies and procedures.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="riskChangeMdrm" default="VVQMY402">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY402"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<xs:attribute name="residual" type="integer24_type" use="required">
    <xs:annotation>

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<xs:documentation>Report the portion of profit and loss from
existing positions that cannot be specifically attributed to changes in risk factors or other factors. Residual profit
and loss is the unexplained or unattributed portion of market-to-market profit and loss.</xs:documentation>
</xs:annotation>
</xs:attribute>
<xs:attribute name="residualMdrm" default="VVQMY401">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY401"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="cashFlow" type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Report the profit and loss due to actual
cash flows, if not included elsewhere.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="cashFlowMdrm" default="VVQMY403">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY403"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="carry" type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Report the profit and loss due to changes in
carry. </xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="carryMdrm" default="VVQMY404">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY404"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="valuation" type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Report the profit and loss due to changes in
reserves or valuation adjustments.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="valuationMdrm" default="VVQMY405">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY405"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="tradeChanges" type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Report the profit and loss due to changes
emanating from the correction, cancellation, or exercise of a trade. Material amendments to the economic terms of
existing financial instrument contracts (other than corrections, cancellations or excercises) are considered new trades
.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="tradeChangesMdrm" default="VVQMY406">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY406"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="other" type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Report all other attributable elements to
profit and loss on existing positions that are not included elsewhere.</xs:documentation>
  </xs:annotation>
</xs:attribute>

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        <xs:attribute name="otherMdrm" default="VVQMY407">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY407"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
    </xs:complexType>
</xs:element>
<xs:element name="positions" minOccurs="0" maxOccurs="92">
    <xs:annotation>
        <xs:documentation>A banking entity is required to report the Positions
quantitative measurement for trading desks that rely on § __.4(a) or § __.4(b) to conduct underwriting activity or
market making-related activity, respectively. </xs:documentation>
    </xs:annotation>
    <xs:complexType>
        <xs:attribute name="positionsDate" type="xs:date" use="required">
            <xs:annotation>
                <xs:documentation>Provide the calendar date. Use the format
YYYY-MM-DD.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="positionsDateMdrm" default="VVQ4Y899">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQ4Y899"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="securitiesMarketLong" type="nonNegInteger24_type"
use="required">
            <xs:annotation>
                <xs:documentation>Market value of all long securities
positions.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="securitiesMarketLongMdrm" default="VVQMW901">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMW901"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="securitiesMarketShort" type="nonNegInteger24_type"
use="required">
            <xs:annotation>
                <xs:documentation>Market value of all short securities
positions.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="securitiesMarketShortMdrm" default="VVQMW902">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMW902"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="derivativesMarketReceivable" type="nonNegInteger24_type"
use="required">
            <xs:annotation>
                <xs:documentation>Market value of all derivatives
receivables.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="derivativesMarketReceivableMdrm" default="VVQMY904">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY904"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
    </xs:complexType>
</xs:element>

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use="required">
    <xs:attribute name="derivativesMarketPayable" type="nonNegInteger24_type"
        <xs:annotation>
            <xs:documentation>Market value of all derivatives
payables.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="derivativesMarketPayableMdrm" default="VVQMY905">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY905"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
</xs:complexType>
</xs:element>
<xs:element name="transactionVolumes" minOccurs="0" maxOccurs="92">
    <xs:annotation>
        <xs:documentation>A banking entity must report the value and number of security
and derivative transactions conducted by the trading desk with: (i) customers, excluding internal transactions; (ii)
non-customers, excluding internal transactions; (iii) trading desks and other organizational units where the transaction
is booked in the same banking entity; and (iv) trading desks and other organizational units where the transaction is
booked into an affiliated banking entity.</xs:documentation>
    </xs:annotation>
    <xs:complexType>
        <xs:attribute name="transactionsDate" type="xs:date" use="required">
            <xs:annotation>
                <xs:documentation>Provide the calendar date of the month. Use
the format YYYY-MM-DD.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="transactionsDateMdrm" default="VVQ5Y899">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQ5Y899"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="grossCustomerSecuritiesMarketValue"
type="nonNegInteger24_type" use="required">
            <xs:annotation>
                <xs:documentation>Gross market value of all securities
transactions conducted with customers.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="customerSecuritiesMarketValueMdrm" default="VVQMW905">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMW905"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="grossCustomerSecuritiesVolume" type="integer24_type"
use="required">
            <xs:annotation>
                <xs:documentation>Number of all securities transactions
conducted with customers.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="customerSecuritiesVolumeMdrm" default="VVQMW906">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMW906"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="grossCustomerDerivativesNotionalValue"
type="nonNegInteger24_type" use="required">
            <xs:annotation>
                <xs:documentation>Gross notional value of all derivatives
transactions conducted with customers. </xs:documentation>
            </xs:annotation>

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</xs:attribute>
<xs:attribute name="customerDerivativesNotionalValueMdrm" default="VVQMW903">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW903"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossCustomerDerivativesVolume" type="integer24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Number of all derivatives transactions
conducted with customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="customerDerivativesVolumeMdrm" default="VVQMW904">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW904"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossNonCustomerSecuritiesMarketValue"
type="nonNegInteger24_type" use="required">
  <xs:annotation>
    <xs:documentation>Gross market value of all securities
transactions conducted with non-customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="nonCustomerSecuritiesMarketValueMdrm" default="VVQMW909">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW909"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossNonCustomerSecuritiesVolume" type="integer24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Number of all securities transactions
conducted with non-customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="nonCustomerSecuritiesVolumeMdrm" default="VVQMW910">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW910"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossNonCustomerDerivativesNotionalValue"
type="nonNegInteger24_type" use="required">
  <xs:annotation>
    <xs:documentation>Gross notional value of all derivatives
transactions conducted with non-customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="nonCustomerDerivativesNotionalValueMdrm"
default="VVQMW907">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW907"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossNonCustomerDerivativesVolume" type="integer24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Number of all derivatives transactions
conducted with non-customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>

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<xs:attribute name="nonCustomerDerivativesVolumeMdrm" default="VVQMW908">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW908"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossInternalSecuritiesMarketValue"
type="nonNegInteger24_type" use="required">
  <xs:annotation>
    <xs:documentation>Gross market value of all securities
transactions where the transaction is booked in either the same banking entity or an affiliated banking
entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="internalSecuritiesMarketValueMdrm" default="VVQMY910">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY910"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossInternalSecuritiesVolume" type="integer24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Number of all securities transactions where
the transaction is booked in either the same banking entity or an affiliated banking entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="internalSecuritiesVolumeMdrm" default="VVQMY911">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY911"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossInternalDerivativesNotionalValue"
type="nonNegInteger24_type" use="required">
  <xs:annotation>
    <xs:documentation>Gross notional value of all derivatives
transactions where the transaction is booked in either the same banking entity or an affiliated banking
entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="internalDerivativesNotionalValueMdrm" default="VVQMY912">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY912"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossInternalDerivativesVolume" type="integer24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Number of all derivatives transactions where
the transaction is booked in either the same banking entity or an affiliated banking entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="internalDerivativesVolumeMdrm" default="VVQMY913">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY913"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
</xs:complexType>
</xs:element>
</xs:sequence>
<xs:attributeGroup ref="grpTradingDesk"/>
</xs:complexType>
<xs:complexType name="typeLimitMotivation">
  <xs:annotation>

```

```

    <xs:documentation>The motivation for the limit, or the source(s) of analysis by which the limit
was set</xs:documentation>
    </xs:annotation>
    <xs:attributeGroup ref="grpLimitMotivation">
      <xs:annotation>
        <xs:documentation>The individual sources or motivations for the limit imposed on one or
more desks.</xs:documentation>
      </xs:annotation>
    </xs:attributeGroup>
  </xs:complexType>
  <xs:complexType name="typeProfitAndLossByFactor">
    <xs:annotation>
      <xs:documentation> Profit and Loss attribution by individual factor.</xs:documentation>
    </xs:annotation>
    <xs:attributeGroup ref="grpProfitAndLossFactor">
      <xs:annotation>
        <xs:documentation>Attributes describing the Profit-and-Loss Factor
metrics</xs:documentation>
      </xs:annotation>
    </xs:attributeGroup>
  </xs:complexType>
  <xs:complexType name="typeCalendarDay">
    <xs:attributeGroup ref="grpDayOfMonth"/>
    <xs:attribute name="currencyConversionRate" type="decimal24_8_type">
      <xs:annotation>
        <xs:documentation>Specify the conversion rate for the specified currency to U.S.
dollars for each trading day. If values for a trading desk are reported in a currency other than U.S. dollars, specify
the multiplier conversion rate (not divisor) for the specified currency to U.S. dollars for the trading desk. For U.S.
dollars, report 1.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="currencyConversionRateMdrm" default="VVQMY386">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMY386"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
  </xs:complexType>
  <xs:element name="volckerMetricsReport" type="typeVolckerMetricsReport">
    <xs:annotation>
      <xs:documentation>Quantitative metrics as identified under the Volcker Rule</xs:documentation>
    </xs:annotation>
  </xs:element>
</xs:schema>

```


Annex D: File Compression and Transmission Protocols

Placeholder for each Agency's:

- **narrative statement file upload instructions**
- **XML file upload instructions**