Technical Specifications Guidance

Volcker Rule - Standard
Volcker Rule Technical Specifications Guidance

TECHNICAL GUIDANCE FOR PREPARING AND SUBMITTING QUANTITATIVE MEASUREMENTS

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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 optional Narrative Statement, the Trading Desk Information Schedule, the Quantitative Measurements Identifying 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]. The determination of whether a banking entity has significant trading assets and liabilities is made quarterly, based on trading assets and liabilities measured as of the last day of each of the four previous calendar quarters. The metrics recordkeeping requirement applies for each quarter when the average over the

1 A trading desk is a unit of organization that purchases and sells financial instruments for the trading account of the banking entity or an affiliate thereof. Generally, a trading desk is the same unit of organization that is established for market risk capital calculations. See § __.3(e)(14)(ii). “Covered trading activity” means trading conducted by a trading desk under § __.4, 44.5, 44.6(a), or 44.6(b). A banking entity may include in its covered trading activity trading conducted under § __.3(d), 44.6(c), 44.6(d), or 44.6(e). 12 CFR part 44, Appendix A II. In addition, a banking entity may 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. 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 and may explain changes to this approach in its optional Narrative Statement.
2 See 12 CFR part 44, Appendix A III.
previous four quarters is above the threshold for significant trading assets and liabilities. A banking entity that crosses above the threshold must begin recording the metrics as of the first day of the new quarter. For a banking entity that crosses below the threshold, the requirement to report metrics ceases for the new quarter, but the metrics collected for the past quarter must be reported according to the section Frequency of Reporting below.\(^3\)

Notwithstanding the preceding paragraph, pursuant to § __.20(d), [Agency] may notify a banking entity in writing that it must report on a different basis.\(^4\) 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.\(^5\)

**Frequency of Reporting**

Banking entities subject to the reporting requirement must 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.\(^6\)

**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

\[
\text{VVQM}\_[\text{RSSD ID}]\_\text{NARRATIVE}\_[\text{MMDDYY}].pdf
\]

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

---

\(^3\) See § __.2(ee).
\(^4\) See § __.20(d)(2).
\(^5\) See § __.20(d)(1)(ii). See also § __.20(g)-(i).
\(^6\) See § __.20(d)(2).
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:

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

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:

<table>
<thead>
<tr>
<th>Reserved Character</th>
<th>Meaning</th>
<th>Entity Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td>&lt;</td>
<td>less than</td>
<td>&lt;</td>
</tr>
<tr>
<td>&gt;</td>
<td>greater than</td>
<td>&gt;</td>
</tr>
<tr>
<td>&amp;</td>
<td>ampersand</td>
<td>&amp;</td>
</tr>
<tr>
<td>’</td>
<td>apostrophe</td>
<td>'</td>
</tr>
<tr>
<td>“</td>
<td>quotation mark</td>
<td>&quot;</td>
</tr>
</tbody>
</table>

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.

<table>
<thead>
<tr>
<th>Occurs</th>
<th>Min</th>
<th>Max</th>
<th>Explanation</th>
</tr>
</thead>
<tbody>
<tr>
<td>1..1</td>
<td>1</td>
<td>1</td>
<td>Mandatory item, one and only one occurrence</td>
</tr>
<tr>
<td>1..n</td>
<td>1</td>
<td>n</td>
<td>Mandatory item, one to “n” occurrences</td>
</tr>
<tr>
<td>1..*</td>
<td>1</td>
<td>∞</td>
<td>Mandatory item, one to unlimited occurrences</td>
</tr>
<tr>
<td>0..1</td>
<td>0</td>
<td>1</td>
<td>Optional or conditional item, none to one occurrence</td>
</tr>
<tr>
<td>0..n</td>
<td>0</td>
<td>n</td>
<td>Optional or conditional item, none to “n” occurrences</td>
</tr>
<tr>
<td>0..*</td>
<td>0</td>
<td>∞</td>
<td>Optional or conditional item, none to unlimited occurrences</td>
</tr>
</tbody>
</table>

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.

<table>
<thead>
<tr>
<th>XML Data Type</th>
<th>Explanation</th>
</tr>
</thead>
<tbody>
<tr>
<td>xs:string</td>
<td>The related item represents a textual string with no maximum length. It is used for attributes with enumerated values.</td>
</tr>
</tbody>
</table>
### 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.

<table>
<thead>
<tr>
<th>XML Pattern</th>
<th>Explanation</th>
</tr>
</thead>
<tbody>
<tr>
<td>&lt;abcdeFghij30&gt;</td>
<td>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.</td>
</tr>
<tr>
<td>@abcdeFghij</td>
<td>An XML attribute that contains a specific data value. The Volcker XSD attributes correspond to the columns of a relational database table.</td>
</tr>
</tbody>
</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
Individual XML attributes are always specified with either [1..1] or [0..1] occurrences. Those attributes requiring [1..1] occurrences are mandatory. Those requiring [0..1] occurrences are optional or conditionally required. All mandatory attributes must be present in the XML element, and an element without all required attributes will fail schema validation. Any values that are missing, either because they are either not applicable or have not been computed, are reported as attributes with empty values (e.g. attribute=""). Do not write out “NA”, “NC”, or “NULL”.

#### XML File Naming Convention
When submitting Volcker Metrics Report files, follow the file naming convention

\[
\text{VVQM}_{[\text{RSSD ID}]_{[\text{MMDDYY}]_{[\text{Version}]}.xml}}
\]

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
3. [Version], enter the version number (1,2,3,...) of the submission for the given reporting period; enter ‘TEST’ for test submissions.

**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:

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>2.</td>
<td>File description element</td>
<td>Element containing the file description information.</td>
<td>M</td>
<td>1..1</td>
<td>[EMPTY ELEMENT]</td>
<td>volckerMetricsReport/fileDescription</td>
<td></td>
</tr>
<tr>
<td>3.</td>
<td>Version number</td>
<td>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 &quot;1,&quot; a resubmission amending the first submission should be &quot;2,&quot; a second resubmission should be &quot;3,&quot; etc.).</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer (2)</td>
<td>volckerMetricsReport/fileDescription/@FileVersion</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/fileDescription/@FileVersionMdrm</td>
<td>VVQMR656</td>
</tr>
<tr>
<td>4.</td>
<td>Create date</td>
<td>Provide the calendar date when the report is created, based on the file creation date automatically generated by the banking entity’s operating system.</td>
<td>M</td>
<td>1..1</td>
<td>xs:date</td>
<td>volckerMetricsReport/fileDescription/@createDate</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/fileDescription/@createDateMdrm</td>
<td>VVQMF841</td>
</tr>
<tr>
<td>5.</td>
<td>Create time</td>
<td>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.</td>
<td>M</td>
<td>1..1</td>
<td>xs:time</td>
<td>volckerMetricsReport/fileDescription/@createTime</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/fileDescription/@createTimeMdrm</td>
<td>VVQMF842</td>
</tr>
<tr>
<td>6.</td>
<td>Submission period end date</td>
<td>Enter the information cut-off date.</td>
<td>M</td>
<td>1..1</td>
<td>xs:date</td>
<td>volckerMetricsReport/fileDescription/@asOfDate</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/fileDescription/@asOfDateMdrm</td>
<td>VVQMF9999</td>
</tr>
</tbody>
</table>

Reporting Firm Identification

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>7.</td>
<td>Reporting firm element</td>
<td>Element containing the reporting firm information.</td>
<td>M</td>
<td>1..1</td>
<td>[EMPTY ELEMENT]</td>
<td>volckerMetricsReport/reportingFirm</td>
<td></td>
</tr>
</tbody>
</table>
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. 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 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. 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:  

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>8.</td>
<td>Firm identifier</td>
<td>Provide the RSSD ID assigned to the banking entity by the FRB.</td>
<td>M 1..1 xs:string (10)</td>
<td>volckerMetricsReport/reportingFirm/@firmIdentifier</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C 0..1 xs:string (8)</td>
<td>volckerMetricsReport/reportingFirm/@firmIdMdrm</td>
<td>VVQM9001</td>
<td></td>
</tr>
<tr>
<td>9.</td>
<td>Firm name</td>
<td>Provide the banking entity’s full legal name.</td>
<td>M 1..1 xs:string (100)</td>
<td>volckerMetricsReport/reportingFirm/@firmName</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C 0..1 xs:string (8)</td>
<td>volckerMetricsReport/reportingFirm/@firmNameMdrm</td>
<td>VVQM9017</td>
<td></td>
</tr>
</tbody>
</table>

---

7 See 12 CFR part 44, Appendix A III.c.
8 See 12 CFR part 44, Appendix A IV.a.1.i.
9 See 12 CFR part 44, Appendix A III.c.1.
<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>13.</td>
<td>Limit description</td>
<td>A description of the limit.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (250)</td>
<td>volckerMetricsReport/limitReference/@limitDescription</td>
<td>VVQMW893</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/limitReference/@limitDescriptionMdrm</td>
<td>VVQMY391</td>
</tr>
<tr>
<td>14.</td>
<td>Unit of measurement</td>
<td>The unit in which the limit is measured, e.g., basis points, USD, etc.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (50)</td>
<td>volckerMetricsReport/limitReference/@limitUnit</td>
<td>VVQMW893</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/limitReference/@limitUnitMdrm</td>
<td>VVQMY391</td>
</tr>
<tr>
<td>15.</td>
<td>Type of limit</td>
<td>Identify which of the following categories best describes the limit.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string</td>
<td>volckerMetricsReport/limitReference/@limitCategory</td>
<td>VAR, SENS, SCENARIO, AGING, OTHER</td>
</tr>
<tr>
<td></td>
<td></td>
<td>a. VaR</td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/limitReference/@limitCategoryMdrm</td>
<td>VVQMW896</td>
</tr>
<tr>
<td></td>
<td></td>
<td>b. Position limit</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>c. Sensitivity limit</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>d. Stress scenario</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>e. Inventory aging</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>f. Other</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>16.</td>
<td>Other category description</td>
<td>Enter description of the “Other” category identified in the [Type of limit].</td>
<td>C</td>
<td>0..1</td>
<td>xs:string (250)</td>
<td>volckerMetricsReport/limitReference/@limitOtherDescription</td>
<td>VVQMW894</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>17.</td>
<td>Limit motivation element</td>
<td>Element containing the sources of analysis by which the limit value was set for this desk</td>
<td>C</td>
<td>0..5</td>
<td>[OPEN ELEMENT]</td>
<td>volckerMetricsReport/limitReference/limitMotivation</td>
<td>VVQMY40</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>18.</td>
<td>Source of limit</td>
<td>Identify which of the following source of analysis determines the limit. 10</td>
<td>M</td>
<td>1..1</td>
<td>xs:string</td>
<td>volckerMetricsReport/limitReference/limitMotivation/@limitSource</td>
<td>Risk Appetite, Regulatory Capital, Reasonably Expected Near Term Demand (RENTD), Risk Reducing or Risk Mitigating, Other, Other.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>a. Risk Appetite</td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/limitReference/limitMotivation/@limitSourceMdrm</td>
<td>VVQMY40</td>
</tr>
<tr>
<td></td>
<td></td>
<td>b. Regulatory Capital</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>c. Reasonably Expected Near Term Demand (RENTD)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>d. Risk Reducing or Risk Mitigating</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>e. Other</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>19.</td>
<td>Attribution identifier</td>
<td>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 Reference Schedule</td>
<td>C</td>
<td>0..1</td>
<td>xs:string (100)</td>
<td>volckerMetricsReport/limitReference/@riskFactorAttributionIdentifier</td>
<td>VVQXT090</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

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10 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.
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.\(^{11}\)

On the Risk Factor Attribution Information Schedule, the banking entity must provide identifying and descriptive information for each risk factor attribution reported in Part 3.B. of the Comprehensive Profit and Loss Attribution metric. Provide the following information: \(^{12}\)

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>21.</td>
<td>Risk factor attribution identifier</td>
<td>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.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (100)</td>
<td>volckerMetricsReport/riskAttributionFactorReference/@RiskFactorAttributionIdentifier</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/riskAttributionFactorReference/@RiskFactorAttributionIdentifierMdrm</td>
<td>VVQTI080</td>
</tr>
<tr>
<td>22.</td>
<td>Risk factor name</td>
<td>The name of the risk factor or other factor.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (100)</td>
<td>volckerMetricsReport/riskAttributionFactorReference/@RiskFactorAttributionName</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/riskAttributionFactorReference/@RiskFactorAttributionNameMdMrm</td>
<td>VVQMW898</td>
</tr>
<tr>
<td>23.</td>
<td>Risk factor description</td>
<td>A description of the risk factor or other factor.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (250)</td>
<td>volckerMetricsReport/riskAttributionFactorReference/@RiskFactorAttributionDescription</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/riskAttributionFactorReference/@RiskFactorAttributionDescriptionMdMrm</td>
<td>VVQMW899</td>
</tr>
<tr>
<td>24.</td>
<td>Risk factor change units</td>
<td>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).</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (50)</td>
<td>volckerMetricsReport/riskAttributionFactorReference/@RiskFactorAttributionUnit</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/riskAttributionFactorReference/@RiskFactorAttributionUnitMdrm</td>
<td>VVQTY394</td>
</tr>
</tbody>
</table>

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: \(^{13}\)

---

\(^{11}\) See 12 CFR part 44, Appendix A IV.b.1.i.

\(^{12}\) See 12 CFR part 44, Appendix A III.c.2.
### Trading Desk Identity

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>26.</td>
<td>Trading desk name</td>
<td>Provide the name of the trading desk used internally by the banking entity.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (100)</td>
<td>volckerMetricsReport/tradingDesk[@deskName]</td>
<td></td>
</tr>
<tr>
<td>27.</td>
<td>Trading desk identifier</td>
<td>Provide a unique character string to identify the trading desk. This identifier should generally remain constant for every quantitative measurements submission. (^{14})</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (100)</td>
<td>volckerMetricsReport/tradingDesk[@deskIdentifier]</td>
<td></td>
</tr>
<tr>
<td>28.</td>
<td>Trading desk description</td>
<td>Provide a brief description of the general strategy of the trading desk.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (500)</td>
<td>volckerMetricsReport/tradingDesk[@deskDescription]</td>
<td></td>
</tr>
<tr>
<td>29.</td>
<td>Currency reported</td>
<td>Specify the currency used by the trading desk.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string (3)</td>
<td>volckerMetricsReport/tradingDesk[@currency]</td>
<td>Use the ISO 4217 currency code (alphabetical code) (USD, GBP, EUR, JPY, etc.)</td>
</tr>
</tbody>
</table>

\(^{14}\) 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.

### Trading Activity Information

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
</table>

---

14 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 31. 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.

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
</table>

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>32</td>
<td></td>
<td>Reported to CFTC</td>
<td>M</td>
<td>1..1</td>
<td>xs:boolean</td>
<td>volckerMetricsReport/tradingDesk/@reportedCFTC</td>
<td>0=False/No, 1=True/Yes</td>
</tr>
<tr>
<td>33</td>
<td></td>
<td>Reported to FDIC</td>
<td>M</td>
<td>1..1</td>
<td>xs:boolean</td>
<td>volckerMetricsReport/tradingDesk/@reportedFDIC</td>
<td>0=False/No, 1=True/Yes</td>
</tr>
<tr>
<td>34</td>
<td></td>
<td>Reported to FRB</td>
<td>M</td>
<td>1..1</td>
<td>xs:boolean</td>
<td>volckerMetricsReport/tradingDesk/@reportedFRB</td>
<td>0=False/No, 1=True/Yes</td>
</tr>
<tr>
<td>35</td>
<td></td>
<td>Reported to OCC</td>
<td>M</td>
<td>1..1</td>
<td>xs:boolean</td>
<td>volckerMetricsReport/tradingDesk/@reportedOCC</td>
<td>0=False/No, 1=True/Yes</td>
</tr>
<tr>
<td>36</td>
<td></td>
<td>Reported to SEC</td>
<td>M</td>
<td>1..1</td>
<td>xs:boolean</td>
<td>volckerMetricsReport/tradingDesk/@reportedSEC</td>
<td>0=False/No, 1=True/Yes</td>
</tr>
</tbody>
</table>

### Daily Trading Desk Information

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>37</td>
<td></td>
<td>Daily trading desk element</td>
<td>M</td>
<td>90..92</td>
<td>OPEN ELEMENT</td>
<td>volckerMetricsReport/tradingDesk/dailyDeskInfo</td>
<td></td>
</tr>
</tbody>
</table>
### 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. 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 may explain its inability to provide any quantitative measurement in the entity’s Narrative Statement.

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

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15 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.

16 See 12 CFR part 44, Appendix A IV.
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.\textsuperscript{17}

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.\textsuperscript{18}

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, VaR, except to the extent the VaR 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.\textsuperscript{19} Internal Limits should be reported in the format used by the banking entity for the purposes of risk management of each trading desk.

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.\textsuperscript{20} 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.

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>41.</td>
<td>Internal limit and usage element</td>
<td>Element containing the internal limit and usage metric information.</td>
<td>C</td>
<td>0..*</td>
<td>[OPEN ELEMENT]</td>
<td>volckerMetricsReport/tradingDesk/internalLimitsAndUsage</td>
<td></td>
</tr>
</tbody>
</table>

\textsuperscript{17} 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.

\textsuperscript{18} See 12 CFR part 44, Appendix A IV.a.1.

\textsuperscript{19} See id.

\textsuperscript{20} See id.
<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>42.</td>
<td>Limit identifier</td>
<td>Report the limit ID listed in the Internal Limits Information Schedule.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string(20)</td>
<td>volckerMetricsReport/tradingDesk/internalLimitsAndUsage/@limitIdentifier</td>
<td>VVQMY382</td>
</tr>
<tr>
<td>43.</td>
<td>Daily limit element</td>
<td>Element containing the daily position limit and usage metrics.</td>
<td>M</td>
<td>1..92</td>
<td>[EMPTY ELEMENT]</td>
<td>volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule</td>
<td>Date format: YYYY-MM-DD</td>
</tr>
<tr>
<td>44.</td>
<td>Trade date</td>
<td>Provide the calendar date of the month. Use the format YYYY-MM-DD.</td>
<td>M</td>
<td>1..1</td>
<td>xs:date</td>
<td>volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule/@limitDate</td>
<td>VVQ1Y899</td>
</tr>
<tr>
<td>45.</td>
<td>Limit size—upper limit</td>
<td>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. If the limit only applies a lower bound constraint, then do not report an upper limit.</td>
<td>C</td>
<td>0..1</td>
<td>xs:decimal (24,4)</td>
<td>volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule/@upperLimitSize</td>
<td>VVQMF41</td>
</tr>
<tr>
<td>46.</td>
<td>Limit size—lower limit</td>
<td>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.</td>
<td>C</td>
<td>0..1</td>
<td>xs:decimal (24,4)</td>
<td>volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule/@lowerLimitSize</td>
<td>VVQMF42</td>
</tr>
<tr>
<td>47.</td>
<td>Value usage</td>
<td>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.</td>
<td>M</td>
<td>1..1</td>
<td>xs:decimal (24,4)</td>
<td>volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule/@usage</td>
<td>VVQMY390</td>
</tr>
</tbody>
</table>

21 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.
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.22

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, based on current market conditions.23 Banking entities should compute and report VaR consistently with federal capital requirements for market risk.24 If a trading desk does not have a standalone VaR calculation under regulatory capital requirements for market risk, but is part of a larger aggregation of positions for which a VaR calculation is performed, then 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,25 provide the following information for every trading day.26

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>48.</td>
<td>VaR element</td>
<td>Element containing the value at risk information</td>
<td>C</td>
<td>0..92</td>
<td>[EMPTY ELEMENT]</td>
<td>volckerMetricsReport/tradingDesk/valueAtRisk</td>
<td></td>
</tr>
<tr>
<td>49.</td>
<td>Trade date</td>
<td>Provide the calendar date of the month. Use the format YYYY-MM-DD.</td>
<td>M</td>
<td>1..1</td>
<td>xs:date</td>
<td>volckerMetricsReport/tradingDesk/valueAtRisk/@varDate</td>
<td>Date format: YYYY-MM-DD</td>
</tr>
</tbody>
</table>

22 See 12 CFR part 44, Appendix A IV.a.2.
23 See id.
24 Computation of VaR is described under Section 205 of the Market Risk Rule (12 CFR 3.205 (OCC)).
26 See 12 CFR part 44, Appendix A IV.a.2.
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. 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 attributed, as applicable, to (i) 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, (ii) any other applicable elements, such as cash flows, carry, changes in reserves, and the correction, cancellation, or exercise of a trade, and (iii) other unattributed profit and loss from existing positions.

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.

**Part 3.A: Comprehensive Profit and Loss Attribution Measurements**

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

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27 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.


29 These two categories are mutually exclusive. Profit and loss should be attributed first to Profit and Loss Due to New Positions and then to Profit and Loss Due to Existing Positions.

30 See id.

31 See id.
<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>51.</td>
<td>Profit and loss attribution element</td>
<td>Element containing the profit and loss attribution information.</td>
<td>C</td>
<td>0..2</td>
<td>[EMPTY ELEMENT]</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution</td>
<td></td>
</tr>
<tr>
<td>52.</td>
<td>Trade date</td>
<td>Provide the calendar date of the month. Use the format YYYY-MM-DD.</td>
<td>M</td>
<td>1..1</td>
<td>xs:date</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/@plDate</td>
<td>Date format: YYYY-MM-DD</td>
</tr>
<tr>
<td>53.</td>
<td>Comprehensive profit and loss</td>
<td>Report the trading desk’s daily actual profit and loss from all sources.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/@comprehensive</td>
<td></td>
</tr>
<tr>
<td>54.</td>
<td>Profit and loss due to existing positions</td>
<td>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 that are monitored and managed as part of the trading desk’s overall risk management policies and procedures (Item 56), plus any other attributable profit and loss due to revaluing the positions held at the end of the previous day using the market data at the end of the current day that is not attributed to specific risk factors (Item 57); and (ii) any other applicable elements, such as cash flows (Item 58), carry (Item 59), changes in reserves or valuation adjustments (Item 60); the correction, cancellation, or exercise of a trade (Item 61), and (iii) any other unattributed profit and loss on existing positions that are not included in Item 56 through Item 61 (Item “%62).</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/@existingPositions</td>
<td></td>
</tr>
<tr>
<td>55.</td>
<td>Profit and loss due to new positions</td>
<td>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. Any fees, commissions, or other payments received (paid) that are associated with transactions executed on the applicable day are added to (subtracted from) from Profit and Loss Due to New Positions. These factors should be measured consistently over time to facilitate historical comparisons.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/@newPositions</td>
<td></td>
</tr>
<tr>
<td>56.</td>
<td>Profit and loss attributed to changes in risk factors</td>
<td>Report the profit and loss due to changes in the specific risk factors that are monitored and managed as part of the trading desk’s overall risk management policies and procedures. The sum of Item 56 and Item 57 should equal the daily profit and loss produced by revaluing the positions held at the end of the previous day using the market data at the end of the current day.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/@riskChange</td>
<td></td>
</tr>
<tr>
<td>57.</td>
<td>Other attributable profit and loss</td>
<td>Report any portion of the daily profit and loss produced by revaluing the positions held at the end of the previous day using the market data at the end of the current day that is not specifically attributed to changes in risk factors monitored and managed as part of the trading desk’s overall risk management policies and procedures.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/@residual</td>
<td></td>
</tr>
<tr>
<td>58.</td>
<td>Profit and loss due to actual cash flows</td>
<td>Report the profit and loss due to actual cash flows, if not included elsewhere.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/@cashFlow</td>
<td></td>
</tr>
</tbody>
</table>

12 The sum of Items 56 through 62 must equal Item 54. Profit and loss are uniquely attributed to each of these items (i.e., do not duplicate attributions in more than one item).

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

Report the risk factors that comprise Part 3.A, Item 56, Profit and Loss Attributed to Changes 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 profit and loss from existing positions. Each 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.\(^33\)

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>63.</td>
<td>Risk factor attribution element</td>
<td>Element containing the profit and loss risk factor attribution information.</td>
<td>C</td>
<td>0..*</td>
<td>[OPEN ELEMENT]</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor</td>
<td>(^33) See id.</td>
</tr>
</tbody>
</table>
## 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.\(^{34}\)

### Part 4. Positions

A banking entity is required to report the Positions quantitative measurement for trading desks that rely on § __.4(a) or (b) to conduct underwriting activity or market making-related activity, respectively.\(^ {35}\)

The Positions quantitative measurement represents the value of all securities and derivatives positions managed by the trading desk.\(^ {36}\) 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(aa) and (h); instead, report those securities that are also derivatives as “derivatives.”\(^ {37}\)

For each applicable trading desk,\(^ {38}\) provide the following information for every trading day.\(^ {39}\)

### Table: Positions and Transaction Volumes

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqmt</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>64.</td>
<td>Risk factor attribution identifier</td>
<td>Report the Risk Factor Attribution identifier listed in the Risk Factor Attribution Information Schedule.</td>
<td>M</td>
<td>1..1</td>
<td>xs:string(100)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor/riskFactorAttributionIdentifier</td>
<td>VQMT09D</td>
</tr>
<tr>
<td>65.</td>
<td>Profit and loss due to risk factor move</td>
<td>Report the amount of profit or loss due to the risk factor change.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor/value</td>
<td>VQMY414</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor/riskFactorAttributionIdentifierMdrm</td>
<td>VQMT09D</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string (8)</td>
<td>volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor/valueMdrm</td>
<td>VQMY414</td>
</tr>
</tbody>
</table>

---

\(^{34}\) See 12 CFR part 44, Appendix A IV.c.

\(^{35}\) See 12 CFR part 44, Appendix A IV.c.2.

\(^{36}\) The reported values should be based on the trading desk’s end-of-day positions for a given trading day.

\(^{37}\) See 12 CFR part 44, Appendix A IV.c.1; see also § __.2(h), (aa). 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.

\(^{38}\) See 12 CFR part 44, Appendix A IV.c.1.iv.

\(^{39}\) See 12 CFR part 44, Appendix A IV.c.1.
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 (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 desks and other organizational units where the transaction is booked into an affiliated banking entity or in the same banking entity (internal transactions). 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 (aa); instead, report those securities that are also derivatives as “derivatives.”

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.

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40 See 12 CFR part 44, Appendix A IV.c.2; see also § __.2(h), (aa).
41 See 12 CFR part 44, Appendix A IV.c.2.i.
For a trading desk engaged in market making-related activity, a counterparty is generally 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.\(^{42}\) 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 § \(\text{__}\.20\)(ee), 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.\(^{47}\)

<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqm</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>72.</td>
<td>Transaction volume element</td>
<td>Element containing the daily transaction volumes for a trading desk.</td>
<td>C</td>
<td>0.92</td>
<td>[EMPTY ELEMENT]</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes</td>
<td></td>
</tr>
<tr>
<td>73.</td>
<td>Trade date</td>
<td>Provide the calendar date of the month. Use the format YYYY-MM-DD.</td>
<td>M</td>
<td>1.1</td>
<td>xs:date</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@transactionsDate</td>
<td>Date format: YYYY-MM-DD</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0.1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@transactionsDateMdrm</td>
<td>VQ5Y999</td>
</tr>
<tr>
<td>74.</td>
<td>Value customer securities transactions</td>
<td>Gross market value of all securities transactions conducted with customers.</td>
<td>M</td>
<td>1.1</td>
<td>xs:nonNegativeInteger(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossCustomerSecuritiesMarketValue</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0.1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@customerSecuritiesMarketValueMdrm</td>
<td>VQWM905</td>
</tr>
<tr>
<td>75.</td>
<td>Volume customer</td>
<td>Number of all securities transactions conducted with customers.</td>
<td>M</td>
<td>1.1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossCustomerSecuritiesVolume</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>0.1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@customerSecuritiesVolumeMdrm</td>
<td>VQWM906</td>
</tr>
</tbody>
</table>

---

\(^{42}\) See § \(\text{__}\.4\)(b)(3); 12 CFR part 44, Appendix A IV.c.2.l.

\(^{43}\) See § \(\text{__}\.4\)(b)(3); 12 CFR part 44, Appendix A IV.c.2.l.

\(^{44}\) See § \(\text{__}\.4\)(a)(7); 12 CFR part 44, Appendix A IV.c.2.l.

\(^{45}\) 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 12 CFR part 44, Appendix A IV.c.2.iv.

\(^{47}\) See 12 CFR part 44, Appendix A IV.c.2.
<table>
<thead>
<tr>
<th>Item</th>
<th>Field</th>
<th>Description</th>
<th>Rqm t</th>
<th>Occurs</th>
<th>Data Type</th>
<th>XPath</th>
<th>Valid Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>76.</td>
<td>Value customer</td>
<td>Gross notional value of all derivatives transactions conducted with customers.</td>
<td>M</td>
<td>1..1</td>
<td>xs:nonNegativeInteger(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossCustomerDerivativesNotionalValue</td>
<td></td>
</tr>
<tr>
<td></td>
<td>derivatives</td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@customerDerivativesNotionalValueMdrm</td>
<td>VQMW903</td>
</tr>
<tr>
<td>77.</td>
<td>Volume customer</td>
<td>Number of all derivatives transactions conducted with customers.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossCustomerDerivativesVolume</td>
<td></td>
</tr>
<tr>
<td></td>
<td>derivatives</td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@customerDerivativesVolumeMdrm</td>
<td>VQMW904</td>
</tr>
<tr>
<td>78.</td>
<td>Value non-</td>
<td>Gross market value of all securities transactions conducted with non-</td>
<td>M</td>
<td>1..1</td>
<td>xs:nonNegativeInteger(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossNonCustomerSecuritiesMarketValue</td>
<td></td>
</tr>
<tr>
<td></td>
<td>customer</td>
<td>customers.</td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@nonCustomerSecuritiesMarketValueMdrm</td>
<td>VQMW909</td>
</tr>
<tr>
<td>79.</td>
<td>Volume non-</td>
<td>Number of all securities transactions conducted with non-customers.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossNonCustomerSecuritiesVolume</td>
<td></td>
</tr>
<tr>
<td></td>
<td>customer</td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@nonCustomerSecuritiesVolumeMdrm</td>
<td>VQMW910</td>
</tr>
<tr>
<td>80.</td>
<td>Value non-</td>
<td>Gross notional value of all derivatives transactions conducted with non-</td>
<td>M</td>
<td>1..1</td>
<td>xs:nonNegativeInteger(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossNonCustomerDerivativesNotionalValue</td>
<td></td>
</tr>
<tr>
<td></td>
<td>customer</td>
<td>customers.</td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@nonCustomerDerivativesNotionalValueMdrm</td>
<td>VQMW907</td>
</tr>
<tr>
<td>81.</td>
<td>Volume non-</td>
<td>Number of all derivatives transactions conducted with non-customers.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossNonCustomerDerivativesVolume</td>
<td></td>
</tr>
<tr>
<td></td>
<td>customer</td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@nonCustomerDerivativesVolumeMdrm</td>
<td>VQMW908</td>
</tr>
<tr>
<td>82.</td>
<td>Value inter-</td>
<td>Gross market value of all internal securities transactions.</td>
<td>M</td>
<td>1..1</td>
<td>xs:nonNegativeInteger(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossInternalSecuritiesMarketValue</td>
<td></td>
</tr>
<tr>
<td></td>
<td>affiliate</td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@InternalSecuritiesMarketValueMdrm</td>
<td>VQMY910</td>
</tr>
<tr>
<td>83.</td>
<td>Volume inter-</td>
<td>Number of all internal securities transactions.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossInternalSecuritiesVolume</td>
<td></td>
</tr>
<tr>
<td></td>
<td>affiliate</td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@InternalSecuritiesVolumeMdrm</td>
<td>VQMY911</td>
</tr>
<tr>
<td>84.</td>
<td>Value inter-</td>
<td>Gross notional value of all internal derivatives transactions.</td>
<td>M</td>
<td>1..1</td>
<td>xs:nonNegativeInteger(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossInternalDerivativesNotionalValue</td>
<td></td>
</tr>
<tr>
<td></td>
<td>affiliate</td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@InternalDerivativesNotionalValueMdrm</td>
<td>VQMY912</td>
</tr>
<tr>
<td>85.</td>
<td>Volume inter-</td>
<td>Number of all internal derivatives transactions.</td>
<td>M</td>
<td>1..1</td>
<td>xs:integer(24)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@grossInternalDerivativesVolume</td>
<td></td>
</tr>
<tr>
<td></td>
<td>affiliate</td>
<td></td>
<td>C</td>
<td>0..1</td>
<td>xs:string(8)</td>
<td>volckerMetricsReport/tradingDesk/transactionVolumes/@InternalDerivativesVolumeMdrm</td>
<td>VQMY913</td>
</tr>
</tbody>
</table>
## Annex A: Tables of Values from Instructions

### Table A - Type of Covered Trading Activity

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

### Table C – Limit Sources

<table>
<thead>
<tr>
<th>Code</th>
<th>Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>Risk App</td>
<td>Limits informed by the firm’s risk appetite</td>
</tr>
<tr>
<td>Reg Cap</td>
<td>Limits informed by the firm’s regulatory capital requirements</td>
</tr>
<tr>
<td>RENTD</td>
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Annex B: XML Example

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Volcker Rule Technical Specifications Guidance

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Volcker Rule Technical Specifications Guidance

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<xs:documentation>Custom datatype, large decimal totalDig 24,FracDig 8.</xs:documentation>
</xs:annotation>
<xs:restriction base="xs:decimal">
<xs:totalDigits value="24"/>
<xs:fractionDigits value="8"/>
</xs:restriction>
</xs:simpleType>
<xs:simpleType name="integer24_type">
<xs:annotation>
<xs:documentation>Custom datatype, large integer totalDig 24.</xs:documentation>
</xs:annotation>
<xs:union>
<xs:simpleType>
<xs:restriction base="xs:string">
<xs:length value="0"/>
</xs:restriction>
</xs:simpleType>
<xs:simpleType>
<xs:restriction base="xs:integer">
<xs:totalDigits value="24"/>
</xs:restriction>
</xs:simpleType>
</xs:union>
</xs:simpleType>
</xs:schema>
```
<xs:simpleType name="nonNegInteger24_type">
    <xs:annotation>
        <xs:documentation>Custom datatype, large, non-negative integer totalDig 24.</xs:documentation>
    </xs:annotation>
    <xs:union>
        <xs:simpleType>
            <xs:restriction base="xs:string">
                <xs:length value="0"/>
            </xs:restriction>
        </xs:simpleType>
        <xs:simpleType>
            <xs:restriction base="xs:nonNegativeInteger">
                <xs:totalDigits value="24"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:union>
</xs:simpleType>

<xs:simpleType name="string8_type">
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        <xs:maxLength value="8"/>
    </xs:restriction>
</xs:simpleType>

<xs:simpleType name="string25_type">
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        <xs:maxLength value="25"/>
    </xs:restriction>
</xs:simpleType>

<xs:simpleType name="string50_type">
    <xs:restriction base="xs:string">
        <xs:maxLength value="50"/>
    </xs:restriction>
</xs:simpleType>

<xs:simpleType name="string100_type">
    <xs:restriction base="xs:string">
        <xs:maxLength value="100"/>
    </xs:restriction>
</xs:simpleType>

<xs:simpleType name="string250_type">
    <xs:restriction base="xs:string">
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    </xs:restriction>
</xs:simpleType>

<xs:simpleType name="string500_type">
    <xs:restriction base="xs:string">
        <xs:maxLength value="500"/>
    </xs:restriction>
</xs:simpleType>

<xs:attributeGroup name="grpFileDescription">
    <xs:annotation>
        <xs:documentation>Attributes describing the submission file</xs:documentation>
    </xs:annotation>
    <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:restriction base="string8_type">
            <xs:enumeration value="VVQMR656"/>
        </xs:restriction>
    </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:restriction base="string8_type">
            <xs:enumeration value="VVQMF841"/>
        </xs:restriction>
    </xs:attribute>
</xs:attributeGroup>
<xs:simpleType>
   <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMF841"/>
   </xs:restriction>
</xs:simpleType>

<xs:simpleType>
   <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMF842"/>
   </xs:restriction>
</xs:simpleType>

<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>

<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:documentation>Attributes describing the Internal Limit Reference Schedule</xs:documentation>

<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>

<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:annotation>
</xs:attribute>

<xs:annotation>
  <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:attribute>
  </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:simpleType>
</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:simpleType>
</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:simpleType>
</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">
A description of the risk factor or other factor.

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: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="VVQMY41">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY41"/>
    </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="VVQMY42">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY42"/>
    </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="VVQMY43">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY43"/>
    </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="VVQMY44">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY44"/>
    </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="reportedSEC" default="VVQMY45">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY45"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
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.

Calendar Date

Is Trading Day

Trading Currency

Profit-and-Loss Risk Factor

Risk Factor Attribution Identifier

Risk Factor Attribution Identifier Mdrm

Value

Value Mdrm
<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 institution 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>Attributes describing the motivation/sources of analysis by which the limit value was set</xs:documentation>
      </xs:annotation>
      <xs:complexType>
        <xs:attributeGroup name="grpLimitMotivation">
          <xs:annotation>
            <xs:documentation>Attributes describing the motivation/sources of analysis by which the limit 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:documentation>
            <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:complexType>
              <xs:simpleType>
                <xs:restriction base="string8_type">
                  <xs:enumeration value="VVQMY414"/>  
                </xs:restriction>
              </xs:simpleType>
            </xs:complexType>
          </xs:attribute>
          <xs:attribute name="limitSourceMdrmMdc" default="VVQMKY40">
            <xs:complexType>
              <xs:simpleType>
                <xs:restriction base="string8_type">
                  <xs:enumeration value="VVQMKY40"/>  
                </xs:restriction>
              </xs:simpleType>
            </xs:complexType>
          </xs:attribute>
          <xs:attributeGroup ref="grpFileDescription" />
          <xs:attributeGroup ref="grpReportingFirm" />
        </xs:attributeGroup>
      </xs:complexType>
    </xs:element>
  </xs:sequence>
</xs:complexType>
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.

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.

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

Element containing the trading activity information for a trading desk.

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.

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
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)
exempted under § __.6(c)(2)
or its affiliate exempted under § __.6(d)
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)
<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>DPC = Activity excluded under § __.3(d)(8) </xs:documentation>
<xs:documentation>Purchase Error = Activity excluded under § __.3(d)(9) </xs:documentation>
<xs:documentation>Matched Swap = Activity excluded under § __.3(d)(10) </xs:documentation>
<xs:documentation>MSR Hedge = Activity excluded under § __.3(d)(11) </xs:documentation>
<xs:documentation>NTAL = Activity excluded under § __.3(d)(12) </xs:documentation>

<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:annotation>
  </xs:annotation>
    </xs:element>
<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 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 name="upperLimitSizeMdrm" default="VVQMFC41">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMFC41"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
  </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 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:attribute name="lowerLimitSizeMdrm" default="VVQMFC42">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMFC42"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
  </xs:attribute>
  <xs:attribute name="usage" type="decimal24_4_type" use="required">
    <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:attribute>
</xs:complexType>
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.

A banking entity is required to report the VaR quantitative measurement for all trading desks engaged in covered trading activities. Provide the calendar date of the month. Use the format YYYY-MM-DD.

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.
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.

The format YYYY-MM-DD.

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.

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.

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.

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.
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.

loss produced by revaluing the positions held at the end of the previous day using the market data at the end of the current day that is not specifically attributed to changes in risk factors monitored and managed as part of the trading desk’s overall risk management policies and procedures.

cash flows, if not included elsewhere.

Report the profit and loss due to changes in carry.

Report the profit and loss due to changes in reserves or valuation adjustments.
<xs:complexType name="Position" use="required">
  <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:restriction base="string8_type">
      <xs:enumeration value="VVQ4Y899"/>
    </xs:restriction>
  </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:restriction base="string8_type">
      <xs:enumeration value="VVQMW901"/>
    </xs:restriction>
  </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="VVQMW901">
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW901"/>
    </xs:restriction>
  </xs:attribute>
</xs:complexType>

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 documentation provides the calendar date. Use the format YYYY-MM-DD.
Market value of all short securities positions.

Market value of all derivatives receivables.

Market value of all derivatives payables.

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 or an affiliated banking entity.

Provide the calendar date of the month. Use the format YYYY-MM-DD.
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Number of all securities transactions conducted with customers.
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Annex D: File Compression and Transmission Protocols