
Technical Specifications Guidance

Volcker Rule - Standard

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TECHNICAL GUIDANCE FOR PREPARING AND SUBMITTING QUANTITATIVE MEASUREMENTS

Metrics Reporting Requirement

Each banking entity directly supervised by the Federal Deposit Insurance Corporation (FDIC) that meets relevant thresholds specified in 12 CFR part 351.20(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 FDIC.² If a banking entity and one or more of its affiliates are required to report quantitative measurements to the FDIC pursuant to 12 CFR part 351.20(d), the banking entity and its affiliate(s) should prepare one combined submission to the FDIC 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 12 CFR part 351.2(ee) are required to report metrics for each trading day of the month on a quarterly basis to the FDIC. 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

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 § 351.3(e)(14)(ii). “Covered trading activity” means trading conducted by a trading desk under § 351.4, 351.5, 351.6(a), or 351.6(b). A banking entity may include in its covered trading activity trading conducted under § 351.3(d), 351.6(c), 351.6(d), or 351.6(e). 12 CFR part 351, 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 351, Appendix A III.

quarters. The metrics recordkeeping requirement applies for each quarter when the average over the 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 12 CFR part 351.20(d), FDIC may notify a banking entity in writing that it must report on a different basis.⁴ Additionally, FDIC 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 FDIC 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 FDIC with any information the banking entity views as relevant for assessing the information reported. The Narrative Statement may include further description of or changes to calculation methods, identification of material events, description of and reasons for changes in the banking entity's trading desk structure or trading desk strategies, and when any such changes occurred. The banking entity should report the Narrative Statement in Portable Document Format ("PDF").

File Naming Convention

The file naming conventions for the Narrative Statement is

VVQM_[RSSD ID]_NARRATIVE_[MMDDYY].pdf

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

³ See § 351.2(ee).

⁴ See § 351.20(d)(2).

⁵ See § 351.20(d)(1)(ii). See also § 351.20(g)-(i).

⁶ See § 351.20(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:

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

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

XML Reserved Characters

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

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

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

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

There are five predefined entity references in XML:

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

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

Reading the Data Dictionary

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

Item

Each XML component is numbered to facilitate referencing.

Field

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

Description

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

Rqmt

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

Occurs

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

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

Data Type

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

XML Data Type	Explanation
xs:string	The related item represents a textual string with no maximum length. It is used for attributes with enumerated values.

XML Data Type	Explanation
xs:string (100)	The related item represents a textual string with a 100-character maximum length.
xs:decimal (10,2)	The related item represents a decimal number with 10 total digits allowed and 2 fractional digits allowed (12345678.09)
xs:integer (5)	The related item is a whole number with 5 total digits allowed (54321)
xs:nonNegativeInteger (24)	An integer containing only non-negative values, including zero (0,1,2,...) with 24 total digits allowed
xs:boolean	The related item represents a whole number and uses the values 0=false and 1=true
xs:date	Date format: YYYY-MM-DD
xs:time	Time format: hh:mm:ss[+/-]hh:mm

XPath

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

XML Pattern	Explanation
<abcdeFghij30>	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.
@abcdeFghij	An XML attribute that contains a specific data value. The Volcker XSD attributes correspond to the columns of a relational database table.

Valid Value

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

Reporting Nulls

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

VVQM_[RSSD ID]_[MMDDYY]_[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.

Volcker Metrics Report Data Dictionary

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

Administrative Information

The banking entity must submit the following information:

File Description

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

Reporting Firm Identification

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
7.	Reporting firm element	Element containing the reporting firm information.	M	1..1	[EMPTY ELEMENT]	volckerMetricsReport/ reportingFirm	

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

Information Schedules

Quantitative Measurements Information Schedules

With each submission of quantitative measurements, the banking entity must provide an Internal Limits Information Schedule and a Risk Factor Attribution Information Schedule.⁷ 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.⁸ 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:⁹

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

⁷ See 12 CFR part 351, Appendix A III.c.

⁸ See 12 CFR part 351, Appendix A IV.a.1.i.

⁹ See 12 CFR part 351, Appendix A III.c.1.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
13.	Limit description	A description of the limit.	M	1..1	xs:string (250)	volckerMetricsReport/internalLimitReference@limitDescription	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitDescriptionMdrm	VVQMW893
14.	Unit of measurement	The unit in which the limit is measured, e.g., basis points, USD, etc.	M	1..1	xs:string (50)	volckerMetricsReport/internalLimitReference@limitUnit	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitUnitMdrm	VVQMY391
15.	Type of limit	Identify which of the following categories best describes the limit. a. VaR b. Position limit c. Sensitivity limit d. Stress scenario e. Inventory aging f. Other	M	1..1	xs:string	volckerMetricsReport/internalLimitReference@limitCategory	VAR POS SENS SCENARIO AGING OTHER
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitCategoryMdrm	VVQMW896
16.	Other category description	Enter description of the "Other" category identified in [Type of limit].	C	0..1	xs:string (250)	volckerMetricsReport/internalLimitReference@limitOtherDescription	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@limitOtherDescriptionMdrm	VVQMW894
17.	Limit motivation element	Element containing the sources of analysis by which the limit value was set for this desk	C	0..5	[OPEN ELEMENT]	volckerMetricsReport/internalLimitReference/limitMotivation	
18.	Source of limit	Identify which of the following source of analysis determines the limit. ¹⁰ a. Risk Appetite b. Regulatory Capital c. Reasonably Expected Near Term Demand (RENTD) d. Risk Reducing or Risk Mitigating e. Other	M	1..1		volckerMetricsReport/internalLimitReference/limitMotivation@limitSource	Risk App Reg Cap RENTD Risk Reducing Other
			C	0..1	Xs:string (8)	volckerMetricsReport/internalLimitReference/limitMotivation@limitSourceMdrm	VVQMKY40
19.	Attribution Identifier	If the category of the limit is Sensitivity limit/SENS and there is a corresponding profit and loss attribution category to the same risk factor, report the attribution categories unique identifier from the Risk Factor Attribution Reference Schedule	C	0..1	xs:string (100)	volckerMetricsReport/internalLimitReference@riskFactorAttributionIdentifier	
			C	0..1	xs:string (8)	volckerMetricsReport/internalLimitReference@riskFactorAttributionIdentifierMdrm	VVQXT090

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

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

¹¹ See 12 CFR part 351, Appendix A IV.b.1.i.

¹² See 12 CFR part 351, Appendix A III.c.2.

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

Trading Desk Identity

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
25.	Trading desk information element	Element containing the trading desk information.	M	1..*	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk	
26.	Trading desk name	Provide the name of the trading desk used internally by the banking entity.	M	1..1	xs:string (100)	volckerMetricsReport/tradingDesk@deskName	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@deskNameMdrm	VVQMY384
27.	Trading desk identifier	Provide a unique character string to identify the trading desk. This identifier should generally remain constant for every quantitative measurements submission. ¹⁴	M	1..1	xs:string (100)	volckerMetricsReport/tradingDesk@deskIdentifier	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@deskIDMdrm	VVQMY383
28.	Trading desk description	Provide a brief description of the general strategy of the trading desk.	M	1..1	xs:string (500)	volckerMetricsReport/tradingDesk@deskDescription	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@deskDescriptionMdrm	VVQMW891
29.	Currency reported	Specify the currency used by the trading desk.	M	1..1	xs:string (3)	volckerMetricsReport/tradingDesk@currency	Use the ISO 4217 currency code (alphabetic code) (USD, GBP, EUR, JPY, etc.)
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@currencyMdrm	VVQMY385

Trading Activity Information

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
30.	Trading activity information element	Element containing the trading activity information for a trading desk.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/coveredActivity	

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	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
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.	M	1..24	xs:string	volckerMetricsReport/tradingDesk/coveredActivity@tradingActivity	UW MM Hedging US Gov Foreign Gov Fiduciary RP Insurance TOTUS Repo Sec Lending Liquidity Mgmt DCO/CA Clearing Member Delivery Judicial Agent Employee DPC Purchase Error Matched Swap MSR Hedge NTAL
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/coveredActivity@activityMdrm	VVQMW890
32.	Reported to CFTC	Indicate with a "1" for yes or a "0" for no whether the desk is reported to the Commodity Futures Trading Commission	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedCFTC	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedCFTCMdrm	VVQMKY41
33.	Reported to FDIC	Indicate with a "1" for yes or a "0" for no whether the desk is reported to the Federal Deposit Insurance Corporation	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedFDIC	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedFDICMdrm	VVQMKY42
34.	Reported to FRB	Indicate with a "1" for yes or a "0" for no whether the desk is reported to the Federal Reserve Board	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedFRB	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedFRBMdrm	VVQMKY43
35.	Reported to OCC	Indicate with a "1" for yes or a "0" for no whether the desk is reported to the Office of the Comptroller of the Currency	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedOCC	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedOCCMdrm	VVQMKY44
36.	Reported to SEC	Indicate with a "1" for yes or a "0" for no whether the desk is reported to the Securities and Exchange Commission	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk@reportedSEC	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk@reportedSECMdrm	VVQMKY45

Daily Trading Desk Information

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
37.	Daily trading desk element	Element containing the daily trading desk information.	M	90..92	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk/ dailyDeskInfo	
38.	Date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/dailyDeskInfo@ calendarDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/dailyDeskInfo@ calendarDateMdrm	VVQMY899
39.	Trading day indicator	For each calendar day of the submission period, indicate with a "1" for yes or a "0" for no whether the calendar day is a trading day or not a trading day for the desk. ¹⁵	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk/dailyDeskInfo@ isTradingDay	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/dailyDeskInfo@ isTradingDayMdrm	VVQMY380
40.	Currency conversion rate	Specify the conversion rate for the specified currency to U.S. dollars for each trading day. If values for a trading desk are reported in a currency other than U.S. dollars, specify the multiplier conversion rate (not divisor) for the specified currency to U.S. dollars for the trading desk. For U.S. dollars, report 1.	M	1..1	xs:decimal (24,8)	volckerMetricsReport/tradingDesk/dailyDeskInfo@ currencyConversionRate	Positive values permitted Zero and negative values not permitted
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/dailyDeskInfo@ currencyConversionRateMdrm	VVQMY386

Daily Quantitative Measurements Information Schedules

Provide the following quantitative measurements, as applicable, for each trading day and for each trading desk engaged in covered trading activity.¹⁶ 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

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 351, 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.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.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.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.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.

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

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.

¹⁸ See 12 CFR part 351, Appendix A IV.a.1.

¹⁹ See *id.*

²⁰ See *id.*

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
42.	Limit identifier	Report the limit ID listed in the Internal Limits Information Schedule.	M	1..1	xs:string(100)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage@limitIdentifier	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage@limitIdentifierMdrm	VVQMY382
43.	Daily limit element	Element containing the daily position limit and usage metrics.	M	1..92	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule	
44.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule@limitDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule@limitDateMdrm	VVQ1Y899
45.	Limit size—upper limit	If the limit represents an upper bound on the measure (i.e. a constraint that the value of the measure should remain lower than the value of the limit) then report the upper limit set by the banking entity that represents the amount of risk the trading desk is permitted to take at a point in time. ²¹ If the limit only applies a lower bound constraint, then do not report an upper limit.	C	0..1	xs:decimal (24,4)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule@upperLimitSize	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule@upperLimitSizeMdrm	VVQMFC41
46.	Limit size—lower limit	If the limit represents a lower bound on the measure (i.e. a constraint that the value of the measure should remain higher than the value of the limit) then report the lower limit set by the banking entity that represents the amount of risk the trading desk is permitted to take at a point in time. Report negative lower limits as negative values. If the limit only applies an upper bound constraint, then do not report a lower limit.	C	0..1	xs:decimal (24,4)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule@lowerLimitSize	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule@lowerLimitSizeMdrm	VVQMFC42

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.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
47.	Value usage	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.	M	1..1	xs: decimal (24,4)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule@usage	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/internalLimitsAndUsage/limitDailySchedule@usageMdrm	VVQMY390

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

²² See 12 CFR part 351, 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)).

²⁵ See 12 CFR part 351, Appendix A IV.a.2.iv.

²⁶ See 12 CFR part 351, Appendix A IV.a.2.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
48.	VaR element	Element containing the value at risk information	C	0..92	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/valueAtRisk	
49.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/valueAtRisk@varDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/valueAtRisk@varDateMdrm	VVQ2Y899
50.	VaR	Report the measurement of the risk of future financial loss in the value of the trading desk's aggregated positions at the 99% confidence level over a 1-day holding period, based on current market conditions. Banking entities may calibrate to a 1-day holding period using appropriate scaling of a VaR measure made for a different holding period. ²⁷	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/valueAtRisk@var	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/valueAtRisk@varMdrm	VVQMY396

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.²⁸ 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").²⁹

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.

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.

²⁸ See 12 CFR part 351, Appendix A IV.b.1.

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.

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.³⁰

Part 3.A: Comprehensive Profit and Loss Attribution Measurements

For each trading desk, provide the following information for every trading day.³¹

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
51.	Profit and loss attribution element	Element containing the profit and loss attribution information.	C	0..92	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/ profitAndLossAttribution	
52.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ plDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ plDateMdrm	VVQ3Y899
53.	Comprehensive profit and loss	Report the trading desk's desk's daily actual profit and loss from all sources.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ comprehensive	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ comprehensiveMdrm	VVQMY398
54.	Profit and loss due to existing positions	Report the profit and loss attributable to the positions held by the trading desk as of the end of the prior day. The profit and loss associated with existing positions must reflect changes in the value of these positions on the applicable day. The comprehensive profit and loss from existing positions must be further attributed, as applicable, to changes in (i) the specific risk factors 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).	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ existingPositions	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@ existingPositionsMdrm	VVQMY399

³⁰ See *id.*

³¹ See *id.*

³² 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).

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
55.	Profit and loss due to new positions	Report the profit and loss attributable to new positions resulting from the current day's trading activity. The comprehensive profit and loss attributed to new positions must reflect commissions and fee income or expenses and market gains or losses associated with transactions executed on the applicable day. New positions include purchases and sales of financial instruments and other assets/liabilities and negotiated amendments to existing positions. Profit and loss due to new positions may be reported in the aggregate and does not need to be further attributed to specific sources. 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.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@newPositions	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@newPositionsMdrm	VVQMY400
56.	Profit and loss attributed to changes in risk factors	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.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@riskChange	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@riskChangeMdrm	VVQMY402
57.	Other attributable profit and loss	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.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@otherAttributable	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@otherAttributableMdrm	VVQMY401
58.	Profit and loss due to actual cash flows	Report the profit and loss due to actual cash flows, if not included elsewhere.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@cashFlow	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@cashFlowMdrm	VVQMY403
59.	Profit and loss due to carry	Report the profit and loss due to changes in carry. Generally this item includes funding costs. Note that Item 59 does not include items otherwise included in Items 56 or 57.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@carry	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@carryMdrm	VVQMY404
60.	Profit and loss due to reserve or valuation adjustment changes	Report the profit and loss due to changes in reserves or valuation adjustments. Note that Item 60 does not include items otherwise included in Items 56 or 57.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@valuation	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@valuationMdrm	VVQMY405
61.	Profit and loss due to trade changes	Report the profit and loss due to changes emanating from the correction, cancellation, or exercise of a trade. Material amendments to the economic terms of existing financial instrument contracts (other than corrections, cancellations or exercises) are considered new trades.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@tradeChanges	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@tradeChangesMdrm	VVQMY406
62.	Other unattributed Profit and Loss	Report any other profit and loss on existing positions that is not reported in items 56 through 61.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@otherUnattributed	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution@otherUnattributedMdrm	VVQMY407

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

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

C. Positions and Transaction Volumes

Each of the following quantitative measurements requires a banking entity to determine the "value" of a trading desk's positions in applicable financial instruments.³⁴

Part 4. Positions

A banking entity is required to report the Positions quantitative measurement for trading desks that rely on 12 CFR part 351.4(a) or (b) to conduct underwriting activity or market making-related activity, respectively.³⁵

³³ See *id.*

³⁴ See 12 CFR part 351, Appendix A IV.c.

³⁵ See 12 CFR part 351, Appendix A IV.c.2.

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 12 CFR part 351.2(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

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
66.	Positions element	Element containing the trading desk position information.	C	0..92	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/ positions	
67.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/positions@ positionsDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ positionsDateMdrm	VVQ4Y899
68.	Long securities MTM	Market value of all long securities positions.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions@ securitiesMarketLong	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ securitiesMarketLongMdrm	VVQMW901
69.	Short securities MTM	Market value of all short securities positions.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions@ securitiesMarketShort	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ securitiesMarketShortMdrm	VVQMW902
70.	Derivative receivables MTM	Market value of all derivatives receivables.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions@ derivativesMarketReceivable	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ derivativesMarketReceivableMdrm	VVQMY904
71.	Derivative payable MTM	Market value of all derivatives payables.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions@ derivativesMarketPayable	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions@ derivativesMarketPayableMdrm	VVQMY905

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 351, Appendix A IV.c.1; see also § 351.2(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 351, Appendix A IV.c.1.iv.

³⁹ See 12 CFR part 351, 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 12 CFR part 351.4(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 12 CFR part 351.2(h) and (aa); instead, report those securities that are also derivatives as “derivatives.”⁴⁰

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.⁴¹

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 12 CFR part 351.20(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

⁴⁰ See 12 CFR part 351, Appendix A IV.c.2; see also § 351.2(h), (aa).

⁴¹ See 12 CFR part 351, Appendix A IV.c.2.i.

⁴² See § 351.4(b)(3); 12 CFR part 351, Appendix A IV.c.2.i.

⁴³ See § 351.4(b)(3); 12 CFR part 351, Appendix A IV.c.2.i.

⁴⁴ See § 351.4(a)(7); 12 CFR part 351, Appendix A IV.c.2.i.

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 Corrections and next-day cancellations may be reported either by adjusting the value and volumes on the day of the original transaction or by subtracting the count and amount of the cancelled trade(s) on the day of the cancellation/correction. A banking entity should explain significant corrections or cancellations (such as those that turn the value or volume metric negative for the day and desk on which they are reported) in the optional narrative statement.

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

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
72.	Transaction volume element	Element containing the daily transaction volumes for a trading desk.	C	0..92	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/transactionVolumes	
73.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/transactionVolumes@transactionsDate	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@transactionsDateMdrm	VVQ5Y899
74.	Value customer securities transactions	Gross market value of all securities transactions conducted with customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossCustomerSecuritiesMarketValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@customerSecuritiesMarketValueMdrm	VVQMW905
75.	Volume customer securities transactions	Number of all securities transactions conducted with customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossCustomerSecuritiesVolume	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@customerSecuritiesVolumeMdrm	VVQMW906
76.	Value customer derivatives transactions	Gross notional value of all derivatives transactions conducted with customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossCustomerDerivativesNotionalValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@customerDerivativesNotionalValueMdrm	VVQMW903
77.	Volume customer derivatives transactions	Number of all derivatives transactions conducted with customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossCustomerDerivativesVolume	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@customerDerivativesVolumeMdrm	VVQMW904
78.	Value non-customer securities transactions	Gross market value of all securities transactions conducted with non-customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossNonCustomerSecuritiesMarketValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@nonCustomerSecuritiesMarketValueMdrm	VVQMW909

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 351, Appendix A IV.c.2.iv.

⁴⁷ See 12 CFR part 351, Appendix A IV.c.2.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
79.	Volume non-customer securities transactions	Number of all securities transactions conducted with non-customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossNonCustomerSecuritiesVolume	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@nonCustomerSecuritiesVolumeMdrm	VVQMW910
80.	Value non-customer derivatives transactions	Gross notional value of all derivatives transactions conducted with non-customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossNonCustomerDerivativesNotionalValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@nonCustomerDerivativesNotionalValueMdrm	VVQMW907
81.	Volume non-customer derivatives transactions	Number of all derivatives transactions conducted with non-customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossNonCustomerDerivativesVolume	
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82.	Value inter-affiliate securities transactions	Gross market value of all internal securities transactions.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInternalSecuritiesMarketValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@InternalSecuritiesMarketValueMdrm	VVQMY910
83.	Volume inter-affiliate securities transactions	Number of all internal securities transactions.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInternalSecuritiesVolume	
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84.	Value inter-affiliate derivatives transactions	Gross notional value of all internal derivatives transactions.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInternalDerivativesNotionalValue	
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85.	Volume inter-affiliate derivatives transactions	Number of all internal derivatives transactions.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInternalDerivativesVolume	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes@InternalDerivativesVolumeMdrm	VVQMY913

Annex A: Tables of Values from Instructions

Table A - Type of Covered Trading Activity

Code	Type of Covered Trading Activity
UW	Underwriting activity exempted under 12 CFR part 351.4(a)
MM	Market making-related activity exempted under 12 CFR part 351.4(b)
Hedging	Risk-mitigating hedging activity exempted under 12 CFR part 351.5
US Gov	Trading in domestic government obligations exempted under 12 CFR part 351.6(a)
Foreign Gov	Trading in foreign government obligations exempted under 12 CFR part 351.6(b)
Fiduciary	Fiduciary transactions exempted under 12 CFR part 351.6(c)(1)
RP	Riskless principal transactions exempted under 12 CFR part 351.6(c)(2)
Insurance	Trading by an insurance company or its affiliate exempted under 12 CFR part 351.6(d)
TOTUS	Trading by a foreign banking entity exempted under 12 CFR part 351.6(e)
Repo	Activity excluded under 12 CFR part 351.3(d)(1)
Sec Lending	Activity excluded under 12 CFR part 351.3(d)(2)
Liquidity Mgmt	Activity excluded under 12 CFR part 351.3(d)(3)
DCO/CA	Activity excluded under 12 CFR part 351.3(d)(4)
Clearing Member	Activity excluded under 12 CFR part 351.3(d)(5)
Delivery	Activity excluded under 12 CFR part 351.3(d)(6)(i)
Judicial	Activity excluded under 12 CFR part 351.3(d)(6)(ii)
Agent	Activity excluded under 12 CFR part 351.3(d)(7)
Employee	Activity excluded under 12 CFR part 351.3(d)(8)
DPC	Activity excluded under 12 CFR part 351.3(d)(9)
Purchase Error	Activity excluded under 12 CFR part 351.3(d)(10)
Matched Swap	Activity excluded under 12 CFR part 351.3(d)(11)
MSR Hedge	Activity excluded under 12 CFR part 351.3(d)(12)
NTAL	Activity excluded under 12 CFR part 351.3(d)(13)

Table C – Limit Sources

Code	Identifier
Risk App	Limits informed by the firm's risk appetite
Reg Cap	Limits informed by the firm's regulatory capital requirements
RENTD	For desks claiming the underwriting or market-making exemption under 12 CFR part 351.4, limits informed by an analysis of reasonably expected near-term demand from customers or clients
Risk Reducing	For desks claiming the risk-mitigating hedging exemption under 12 CFR part 351.5, limits that ensure a set of positions is risk-reducing
Other	Any other source of motivation for limits set by management

Annex B: XML Example

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Volcker Rule Technical Specifications Guidance

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Volcker Rule Technical Specifications Guidance

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riskChangeMdrm="VVQMY402" cashFlow="7700000" cashFlowMdrm="VVQMY403" carry="77000" carryMdrm="VVQMY404"
valuation="229000" valuationMdrm="VVQMY405" tradeChanges="253000000" tradeChangesMdrm="VVQMY406"
otherUnattributed="1550000" otherUnattributedMdrm="VVQMY407">
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riskFactorAttributionIdentifierMdrm="VVQMT090" value="11450" valueMdrm="VVQMY414" />
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riskFactorAttributionIdentifierMdrm="VVQMT090" value="22770000" valueMdrm="VVQMY414" />
</profitAndLossAttribution>
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comprehensiveMdrm="VVQMY398" existingPositions="55956000000" existingPositionsMdrm="VVQMY399" newPositions="346000000" />
```

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```
newPositionsMdrm="VVQMY400" otherAttributable="229500000" otherAttributableMdrm="VVQMY401" riskChange="49000"
riskChangeMdrm="VVQMY402" cashFlow="7650000" cashFlowMdrm="VVQMY403" carry="76500" carryMdrm="VVQMY404"
valuation="228000" valuationMdrm="VVQMY405" tradeChanges="252000000" tradeChangesMdrm="VVQMY406"
otherUnattributed="1540000" otherUnattributedMdrm="VVQMY407">
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riskFactorAttributionIdentifierMdrm="VVQMT090" value="11400" valueMdrm="VVQMY414"/>
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riskFactorAttributionIdentifierMdrm="VVQMT090" value="22680000" valueMdrm="VVQMY414"/>
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valuation="227000" valuationMdrm="VVQMY405" tradeChanges="251000000" tradeChangesMdrm="VVQMY406"
otherUnattributed="1520000" otherUnattributedMdrm="VVQMY407">
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riskFactorAttributionIdentifierMdrm="VVQMT090" value="11350" valueMdrm="VVQMY414"/>
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riskFactorAttributionIdentifierMdrm="VVQMT090" value="22590000" valueMdrm="VVQMY414"/>
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otherUnattributed="1510000" otherUnattributedMdrm="VVQMY407">
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riskFactorAttributionIdentifierMdrm="VVQMT090" value="6231500000" valueMdrm="VVQMY414"/>
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riskFactorAttributionIdentifierMdrm="VVQMT090" value="11300" valueMdrm="VVQMY414"/>
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derivativesMarketPayable="168750000000" derivativesMarketPayableMdrm="VVQMY905"/>
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derivativesMarketReceivable="56338000000" derivativesMarketReceivableMdrm="VVQMY904"
derivativesMarketPayable="169256250000" derivativesMarketPayableMdrm="VVQMY905"/>
  <positions positionsDate="2020-03-06" positionsDateMdrm="VVQ4Y899" securitiesMarketLong="22570600000"
securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="75451500000" securitiesMarketShortMdrm="VVQMW902"
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derivativesMarketPayable="169765875000" derivativesMarketPayableMdrm="VVQMY905"/>
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derivativesMarketReceivable="56515500000" derivativesMarketReceivableMdrm="VVQMY904"
derivativesMarketPayable="170278875000" derivativesMarketPayableMdrm="VVQMY905"/>
  <positions positionsDate="2020-03-10" positionsDateMdrm="VVQ4Y899" securitiesMarketLong="22642000000"
securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="75909000000" securitiesMarketShortMdrm="VVQMW902"
derivativesMarketReceivable="56605000000" derivativesMarketReceivableMdrm="VVQMY904"
derivativesMarketPayable="170795250000" derivativesMarketPayableMdrm="VVQMY905"/>
  <positions positionsDate="2020-03-11" positionsDateMdrm="VVQ4Y899" securitiesMarketLong="22678000000"
securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="76140000000" securitiesMarketShortMdrm="VVQMW902"
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derivativesMarketPayable="171315000000" derivativesMarketPayableMdrm="VVQMY905"/>
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securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="76606500000" securitiesMarketShortMdrm="VVQMW902"
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derivativesMarketPayable="172364625000" derivativesMarketPayableMdrm="VVQMY905"/>
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```

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```
derivativesMarketReceivable="56962000000" derivativesMarketReceivableMdrm="VVQMY904"
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derivativesMarketPayable="173427750000" derivativesMarketPayableMdrm="VVQMY905"/>
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derivativesMarketReceivable="571375000000" derivativesMarketReceivableMdrm="VVQMY904"
derivativesMarketPayable="173964375000" derivativesMarketPayableMdrm="VVQMY905"/>
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derivativesMarketPayable="175041000000" derivativesMarketPayableMdrm="VVQMY905"/>
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derivativesMarketPayable="176104125000" derivativesMarketPayableMdrm="VVQMY905"/>
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derivativesMarketPayable="176630625000" derivativesMarketPayableMdrm="VVQMY905"/>
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derivativesMarketPayable="177673500000" derivativesMarketPayableMdrm="VVQMY905"/>
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grossCustomerDerivativesNotionalValue="85595000000" customerDerivativesNotionalValueMdrm="VVQMW903"
grossCustomerDerivativesVolume="856" customerDerivativesVolumeMdrm="VVQMW904"
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grossNonCustomerDerivativesVolume="642" nonCustomerDerivativesVolumeMdrm="VVQMW908"
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grossInternalSecuritiesVolume="22519050" internalSecuritiesVolumeMdrm="VVQMY911"
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```


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grossNonCustomerDerivativesVolume="654" nonCustomerDerivativesVolumeMdrm="VVQMW908"  
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grossInternalDerivativesVolume="327" internalDerivativesVolumeMdrm="VVQMY913"/>  
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grossCustomerDerivativesNotionalValue="872325400000" customerDerivativesNotionalValueMdrm="VVQMW903"  
grossCustomerDerivativesVolume="872" customerDerivativesVolumeMdrm="VVQMW904"  
grossNonCustomerSecuritiesMarketValue="45667950000" nonCustomerSecuritiesMarketValueMdrm="VVQMW909"  
grossNonCustomerSecuritiesVolume="45667950" nonCustomerSecuritiesVolumeMdrm="VVQMW910"  
grossNonCustomerDerivativesNotionalValue="654244050000" nonCustomerDerivativesNotionalValueMdrm="VVQMW907"  
grossNonCustomerDerivativesVolume="654" nonCustomerDerivativesVolumeMdrm="VVQMW908"  
grossInternalSecuritiesMarketValue="22833975000" internalSecuritiesMarketValueMdrm="VVQMY910"  
grossInternalSecuritiesVolume="22833975" internalSecuritiesVolumeMdrm="VVQMY911"  
grossInternalDerivativesNotionalValue="327122025000" internalDerivativesNotionalValueMdrm="VVQMY912"  
grossInternalDerivativesVolume="327" internalDerivativesVolumeMdrm="VVQMY913"/>  
</tradingDesk>  
</volckerMetricsReport>
```

Annex C: Volcker XSD

```

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attributeFormDefault="unqualified" version="2020-01-21" xml:lang="EN">
  <!--Custom Type Definitions-->
  <xs:simpleType name="booleanFlag_type">
    <xs:annotation>
      <xs:appinfo>
        <xs:documentation>0 = No</xs:documentation>
        <xs:documentation>1 = Yes</xs:documentation>
      </xs:appinfo>
    </xs:annotation>
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      <xs:pattern value="[01]{1}" />
    </xs:restriction>
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    </xs:annotation>
    <xs:restriction base="xs:decimal">
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    </xs:restriction>
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```

```

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  </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">
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    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="createDate" type="xs:date" use="required">
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DD).</xs:documentation>
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  </xs:attribute>
  <xs:attribute name="createDateMdrm" default="VVQMF841">

```

```

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        <xs:annotation>
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(hh:mm:ssZ).</xs:documentation>
        </xs:annotation>
    </xs:attribute>
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        </xs:simpleType>
    </xs:attribute>
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DD).</xs:documentation>
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    </xs:attribute>
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</xs:attributeGroup>
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    </xs:annotation>
    <!-- Firm Identifier -->
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        <xs:annotation>
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company.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:simpleType>
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            <xs:maxLength value="10"/>
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    </xs:simpleType>
</xs:attribute>
    <xs:attribute name="firmIdentifierMdrm" default="VVQM9001">
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            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQM9001"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <!-- Firm Name -->
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        <xs:annotation>
            <xs:documentation>Financial firm name.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="firmNameMdrm" default="VVQM9017">
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```

```

    <xs:documentation>Attributes describing the Internal Limit Reference Schedule</xs:documentation>
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  <xs:attribute name="limitIdentifier" type="string100_type" use="required">
    <xs:annotation>
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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:documentation> a. VaR</xs:documentation>
      <xs:documentation> b. Position limit</xs:documentation>
      <xs:documentation> c. Sensitivity limit</xs:documentation>
      <xs:documentation> d. Stress scenario</xs:documentation>
      <xs:documentation> e. Inventory aging</xs:documentation>
      <xs:documentation> f. Other </xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:simpleType>
    <xs:restriction base="xs:string">
      <xs:enumeration value="VAR"/>
      <xs:enumeration value="POS"/>
      <xs:enumeration value="SENS"/>
      <xs:enumeration value="SCENARIO"/>
      <xs:enumeration value="AGING"/>
      <xs:enumeration value="OTHER"/>
    </xs:restriction>
  </xs:simpleType>

```

```

        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="limitCategoryMdrm" default="VVQMW896">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMW896"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="limitOtherDescription" type="string250_type">
      <xs:annotation>
        <xs:documentation>If limit category is "Other", provide a description of the limit
category.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="limitOtherDescriptionMdrm" default="VVQMW894">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMW894"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionIdentifier" type="string100_type">
      <xs:annotation>
        <xs:documentation>If the category of the limit is Risk Factor Sensitivity/"SENS" and
there is a corresponding profit and loss attribution category to the same risk factor, report that risk factor
attribution's unique identifier from the Risk Factor Attribution Reference Schedule.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionIdentifierMdrm" default="VVQXT090">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQXT090"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
  </xs:attributeGroup>
  <xs:attributeGroup name="grpRiskAttributionFactorRef">
    <xs:annotation>
      <xs:documentation>Attributes describing the Risk Attribution Factor Reference
Schedule</xs:documentation>
    </xs:annotation>
    <xs:attribute name="riskFactorAttributionIdentifier" type="string100_type" use="required">
      <xs:annotation>
        <xs:documentation>A character string to be used as the permanent unique identifier for
the risk factor or other factor attribution. The Risk Factor Attribution identifier is permanent in the sense that it
has the same meaning in all future quantitative measurements submissions, even if the set of trading desks for which
the attribution is reported changes.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionIdentifierMdrm" default="VVQTT090">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQTT090"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionName" type="string100_type" use="required">
      <xs:annotation>
        <xs:documentation>The name of the risk factor or other factor.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionNameMdrm" default="VVQMW898">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMW898"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionDescription" type="string250_type" use="required">
      <xs:annotation>

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        <xs:documentation>A description of the risk factor or other factor.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionDescriptionMdrm" default="VVQMW899">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMW899"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionUnit" type="string50_type" use="required">
      <xs:annotation>
        <xs:documentation>Report the type of units of the risk factor or other factor change
that the entity has identified that impact the portfolio value (for example, for a DV01, the unit is in basis points,
while for Equity Delta, the unit is a dollar change in equity prices or percentage change in equity
prices).</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionUnitMdrm" default="VVQTY394">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQTY394"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
  </xs:attributeGroup>
  <xs:attributeGroup name="grpTradingDesk">
    <xs:annotation>
      <xs:documentation>Attributes describing the Trading Desk</xs:documentation>
    </xs:annotation>
    <!-- Trading Desk Name -->
    <xs:attribute name="deskName" type="string100_type" use="required">
      <xs:annotation>
        <xs:documentation>Provide the name of the trading desk used internally by the banking
entity.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="deskNameMdrm" default="VVQMY384">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMY384"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <!-- Trading Desk Identifier -->
    <xs:attribute name="deskIdentifier" type="string100_type" use="required">
      <xs:annotation>
        <xs:documentation>Provide a unique character string to identify the trading desk. This
identifier should generally remain constant for every quantitative measurements submission.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="deskIDMdrm" default="VVQMY383">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMY383"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <!-- Trading Desk Currency -->
    <xs:attribute name="deskDescription" type="string500_type" use="required">
      <xs:annotation>
        <xs:documentation>Provide a brief description of the general strategy of the trading
desk.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="deskDescriptionMdrm" default="VVQMW891">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMW891"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>

```

```

<xs:attribute name="currency" use="required">
  <xs:annotation>
    <xs:documentation>Specify the currency used by the trading desk.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="xs:string">
      <xs:length value="3"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="currencyMdrm" default="VVQMY385">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY385"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedCFTC" type="booleanFlag_type" use="required">
  <xs:annotation>
    <xs:documentation>For the Commodity Futures Trading Commission, indicate with a "1" for
yes or a "0" for no whether the desk is reported to this agency.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedCFTCMdrm" default="VVQMKY41">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMKY41"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedFDIC" type="booleanFlag_type" use="required">
  <xs:annotation>
    <xs:documentation>For the Federal Deposit Insurance Commission, indicate with a "1" for
yes or a "0" for no whether the desk is reported to this agency.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedFDICMdrm" default="VVQMKY42">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMKY42"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedFRB" type="booleanFlag_type" use="required">
  <xs:annotation>
    <xs:documentation>For the Federal Reserve Board, indicate with a "1" for yes or a "0"
for no whether the desk is reported to this agency.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedFRBMdrm" default="VVQMKY43">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMKY43"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedOCC" type="booleanFlag_type" use="required">
  <xs:annotation>
    <xs:documentation>For the Office of the Comptroller of the Currency, indicate with a
"1" for yes or a "0" for no whether the desk is reported to this agency.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedOCCMdrm" default="VVQMKY44">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMKY44"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="reportedSEC" type="booleanFlag_type" use="required">
  <xs:annotation>

```

```

        <xs:documentation>For the Securities and Exchange Commission, indicate with a "1" for
yes or a "0" for no whether the desk is reported to this agency.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="reportedSECMdrm" default="VVQMKY45">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMKY45"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
<!-- Trading Desk Description -->
</xs:attributeGroup>
<xs:attributeGroup name="grpDayOfMonth">
    <xs:annotation>
        <xs:documentation>Attributes describing the Day of the Month</xs:documentation>
    </xs:annotation>
    <!-- Calendar Date -->
    <xs:attribute name="calendarDate" type="xs:date" use="required">
        <xs:annotation>
            <xs:documentation>Provide the calendar date of the month. Use the format YYYY-MM-
DD.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="calendarDateMdrm" default="VVQMY899">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY899"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <!-- Trading Date Indicator -->
    <xs:attribute name="isTradingDay" type="booleanFlag_type" use="required">
        <xs:annotation>
            <xs:documentation>For each calendar day of the month, indicate with a "1" for yes or a
"0" for no whether the calendar day is a trading day or not a trading day for the desk.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="isTradingDayMdrm" default="VVQMY380">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY380"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <!-- Trading Currency -->
</xs:attributeGroup>
<xs:attributeGroup name="grpProfitAndLossFactor">
    <xs:annotation>
        <xs:documentation>Attributes describing the Profit-and-Loss Risk Factor
metrics</xs:documentation>
    </xs:annotation>
    <xs:attribute name="riskFactorAttributionIdentifier" type="string100_type" use="required">
        <xs:annotation>
            <xs:documentation>Report the Risk Factor Attribution identifier listed in the Risk
Factor Attribution Information Schedule.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="riskFactorAttributionIdentifierMdrm" default="VVQMT090">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMT090"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="value" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Report the amount of profit or loss due to the risk factor or other
factor change.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="valueMdrm" default="VVQMY414">

```

```

    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY414"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
</xs:attributeGroup>
<xs:attributeGroup name="grpLimitMotivation">
  <xs:annotation>
    <xs:documentation>Attributes describing the motivation/sources of analysis by which the limit
value was set</xs:documentation>
  </xs:annotation>
  <xs:attribute name="limitSource" use="required">
    <xs:annotation>
      <xs:documentation>Identify the sources of analysis by which management determine this
limit.</xs:documentation>
      <xs:documentation>Risk Appetite = Limits informed by the firm's risk
appetite</xs:documentation>
      <xs:documentation>Reg Cap = Limits informed by the firm's regulatory capital
requirements</xs:documentation>
      <xs:documentation>RENTD = For desks claiming the underwriting or market-making
exemption under § __.4, limits informed by an analysis of reasonably expected near-term demand</xs:documentation>
      <xs:documentation>Risk Reducing = For desks claiming the Risk-mitigating hedging
exemption under § __.5, limits that ensure a set of positions is risk-reducing</xs:documentation>
      <xs:documentation>Other = Any other source of motivation for management-set
limits</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:simpleType>
    <xs:restriction base="xs:string">
      <xs:enumeration value="Risk Appetite"/>
      <xs:enumeration value="Reg Cap"/>
      <xs:enumeration value="RENTD"/>
      <xs:enumeration value="Risk Reducing"/>
      <xs:enumeration value="Other"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="limitSourceMdrm" default="VVQMKY40">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMKY40"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
</xs:attributeGroup>
<xs:complexType name="typeVolckerMetricsReport">
  <xs:annotation>
    <xs:documentation>Volcker Metrics Report</xs:documentation>
  </xs:annotation>
  <xs:sequence>
    <xs:element name="fileDescription">
      <xs:annotation>
        <xs:documentation>Report submission information.</xs:documentation>
      </xs:annotation>
      <xs:complexType>
        <xs:attributeGroup ref="grpFileDescription"/>
      </xs:complexType>
    </xs:element>
    <xs:element name="reportingFirm">
      <xs:annotation>
        <xs:documentation>Financial institurtion identifying
information.</xs:documentation>
      </xs:annotation>
      <xs:complexType>
        <xs:attributeGroup ref="grpReportingFirm"/>
      </xs:complexType>
    </xs:element>
    <xs:element name="internalLimitReference" type="typeInternalLimitReference"
maxOccurs="unbounded">
      <xs:annotation>

```

amount of risk that a trading desk is permitted to take at a point in time, as defined by the banking entity for a specific trading desk.</xs:documentation>

```
</xs:annotation>
</xs:element>
<xs:element name="riskAttributionFactorReference" maxOccurs="unbounded">
  <xs:annotation>
```

<xs:documentation>The banking entity must report the profit and loss due to changes in the specific risk factors and other factors that are monitored and managed as part of the trading desk's overall risk management policies and procedures.</xs:documentation>

```
</xs:annotation>
<xs:complexType>
  <xs:attributeGroup ref="grpRiskAttributionFactorRef"/>
</xs:complexType>
</xs:element>
<xs:element name="tradingDesk" type="typeTradingDesk" maxOccurs="unbounded">
  <xs:annotation>
```

<xs:documentation>With each submission of quantitative measurements, the banking entity must provide the following information for each trading desk engaged in covered trading activities.</xs:documentation>

```
</xs:annotation>
</xs:element>
</xs:sequence>
</xs:complexType>
<xs:complexType name="typeInternalLimitReference">
  <xs:sequence>
    <xs:element name="limitMotivation" type="typeLimitMotivation" minOccurs="1" maxOccurs="5"/>
  </xs:sequence>
  <xs:attributeGroup ref="grpInternalLimitRef"/>
</xs:complexType>
<xs:complexType name="typeTradingDesk">
  <xs:sequence>
    <xs:element name="coveredActivity" maxOccurs="unbounded">
```

<xs:annotation>
 <xs:documentation>Element containing the trading activity information for a trading desk.</xs:documentation>

```
</xs:annotation>
<xs:complexType>
  <xs:attribute name="tradingActivity" use="required">
    <xs:annotation>
```

<xs:documentation>Identify each covered trading activity in which the trading desk is engaged. Choose from the activity types listed in Table A of Annex A to identify the relevant exemptions or exclusions, and provide the associated code for each type of covered trading activity selected.</xs:documentation>

</xs:documentation>	<xs:documentation>UW = Underwriting activity exempted under §
__4(a)</xs:documentation>	<xs:documentation>MM = Market making-related activity exempted
under § __4(b)</xs:documentation>	<xs:documentation>Hedging = Risk-mitigating hedging activity
exempted under § __5 with respect to financial instruments</xs:documentation>	<xs:documentation>US Gov = Trading in domestic government
obligations exempted under § __6(a)</xs:documentation>	<xs:documentation>Foreign Gov = Trading in foreign government
obligations exempted under § __6(b)</xs:documentation>	<xs:documentation>Fiduciary = Fiduciary transactions exempted
under § __6(c)(1)</xs:documentation>	<xs:documentation>RP = Riskless principal transactions exempted
under § __6(c)(2)</xs:documentation>	<xs:documentation>Insurance = Trading by an insurance company
or its affiliate exempted under § __6(d)</xs:documentation>	<xs:documentation>TOTUS = Trading by a foreign banking entity
exempted under § __6(e)</xs:documentation>	<xs:documentation>Repo = Activity excluded under § __3(d)(1)
</xs:documentation>	<xs:documentation>Sec Lending = Activity excluded under §
__3(d)(2) </xs:documentation>	<xs:documentation>Liquidity Mgmt = Activity excluded under §
__3(d)(3) </xs:documentation>	<xs:documentation>DCO/CA = Activity excluded under § __3(d)(4)
</xs:documentation>	<xs:documentation>Clearing Member = Activity excluded under §
__3(d)(5) </xs:documentation>	

```

___.3(d)(6)(i) </xs:documentation>
___.3(d)(6)(ii) </xs:documentation>
</xs:documentation>
___.3(d)(8) </xs:documentation>
</xs:documentation>
___.3(d)(10) </xs:documentation>
___.3(d)(11) </xs:documentation>
___.3(d)(12) </xs:documentation>
</xs:documentation>

```

```

<xs:documentation>Delivery = Activity excluded under §
<xs:documentation>Judicial = Activity excluded under §
<xs:documentation>Agent = Activity excluded under § ___.3(d)(7)
<xs:documentation>Employee = Activity excluded under §
<xs:documentation>DPC = Activity excluded under § ___.3(d)(9)
<xs:documentation>Purchase Error = Activity excluded under §
<xs:documentation>Matched Swap = Activity excluded under §
<xs:documentation>MSR Hedge = Activity excluded under §
<xs:documentation>NTAL = Activity excluded under § ___.3(d)(13)

```

```

</xs:annotation>
<xs:simpleType>
  <xs:restriction base="xs:string">
    <xs:enumeration value="UW"/>
    <xs:enumeration value="MM"/>
    <xs:enumeration value="Hedging"/>
    <xs:enumeration value="US Gov"/>
    <xs:enumeration value="Foreign Gov"/>
    <xs:enumeration value="Fiduciary"/>
    <xs:enumeration value="RP"/>
    <xs:enumeration value="Insurance"/>
    <xs:enumeration value="TOTUS"/>
    <xs:enumeration value="Repo"/>
    <xs:enumeration value="Sec Lending"/>
    <xs:enumeration value="Liquidity Mgmt"/>
    <xs:enumeration value="DCO/CA"/>
    <xs:enumeration value="Clearing Member"/>
    <xs:enumeration value="Delivery"/>
    <xs:enumeration value="Judicial"/>
    <xs:enumeration value="Agent"/>
    <xs:enumeration value="Employee"/>
    <xs:enumeration value="DPC"/>
    <xs:enumeration value="Purchase Error"/>
    <xs:enumeration value="Matched Swap"/>
    <xs:enumeration value="MSR Hedge"/>
    <xs:enumeration value="NTAL"/>
  </xs:restriction>
</xs:simpleType>
</xs:attribute>
<xs:attribute name="tradingActivityMdrm" default="VVQMW890">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW890"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
</xs:complexType>
</xs:element>
<xs:element name="dailyDeskInfo" type="typeCalendarDay" minOccurs="90" maxOccurs="92">
  <xs:annotation>
    <xs:documentation>Element containing the daily trading desk
information.</xs:documentation>
  </xs:annotation>
</xs:element>
<xs:element name="internalLimitsAndUsage" minOccurs="0" maxOccurs="unbounded">
  <xs:annotation>
    <xs:documentation>Provide an internalLimitsAndUsage element for each limit that
was applied on this desk.</xs:documentation>
  </xs:annotation>
</xs:complexType>
<xs:sequence>
  <xs:element name="limitDailySchedule" maxOccurs="92">
    <xs:annotation>

```

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```

<xs:documentation>Provide a limitDailySchedule for each
trading date from the reporting period when this limit applied on this desk.</xs:documentation>
</xs:annotation>
<xs:complexType>
  <xs:attribute name="limitDate" type="xs:date"
    <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"
    <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>
  <xs:attribute name="upperLimitSizeMdrm"
    <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>
  <xs:attribute name="lowerLimitSize"
    <xs:annotation>
      <xs:documentation>A limit might impose
an upper bound, a lower bound, or both. If this limit imposes a lower bound then provide lowerLimitSize and
lowerLimitSizeMdrm attributes. If this limit only applies an upper bound constraint then do not include these
attributes in this element.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="lowerLimitSizeMdrm"
    <xs:annotation>
      <xs:documentation>A limit might impose
an upper bound, a lower bound, or both. If this limit imposes a lower bound then provide lowerLimitSize and
lowerLimitSizeMdrm attributes. If this limit only applies an upper bound constraint then do not include these
attributes in this element.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="usage" type="decimal24_4_type"
    <xs:annotation>
      <xs:documentation>Report the value of
the trading desk's risk or positions that are accounted for by the daily activity of the desk. For limits accounted
  </xs:annotation>
  </xs:attribute>
  </xs:complexType>
  </xs:element>
</xs:schema>

```

for at the end of the day, report the value of usage as of the end of the day. For limits accounted for during the day (intraday), report the maximum value of usage. Report the actual value of the risk or positions, not the percentage of the upper or lower limit utilized.</xs:documentation>

```

        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="usageMdrm" default="VVQMY390">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration
                    value="VVQMY390"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
</xs:complexType>
</xs:element>
</xs:sequence>
<xs:attribute name="limitIdentifier" type="string100_type" use="required">
    <xs:annotation>
        <xs:documentation>Report the limit ID listed in the Internal
Limits Information Schedule.</xs:documentation>
    </xs:annotation>
</xs:attribute>
<xs:attribute name="limitIdentifierMdrm" default="VVQMY382">
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY382"/>
        </xs:restriction>
    </xs:simpleType>
</xs:attribute>
</xs:complexType>
</xs:element>
<xs:element name="valueAtRisk" minOccurs="0" maxOccurs="92">
    <xs:annotation>
        <xs:documentation>A banking entity is required to report the VaR quantitative
measurement for all trading desks engaged in covered trading activities.</xs:documentation>
    </xs:annotation>
</xs:complexType>
    <xs:attribute name="varDate" type="xs:date" use="required">
        <xs:annotation>
            <xs:documentation>Provide the calendar date of the month. Use
the format YYYY-MM-DD.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="varDateMdrm" default="VVQ2Y899">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQ2Y899"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="var" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Report the measurement of the risk of future
financial loss in the value of the trading desk's aggregated positions at the 99% confidence level over a 1-day holding
period, based on current market conditions. Banking entities may calibrate to a 1-day holding period using appropriate
scaling of a VaR measure made for a different holding period.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="varMdrm" default="VVQMY396">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY396"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
</xs:complexType>
</xs:element>
<xs:element name="profitAndLossAttribution" minOccurs="0" maxOccurs="92">
    <xs:annotation>
        <xs:documentation>A banking entity is required to report the Comprehensive
Profit and Loss Attribution quantitative measurement for all trading desks engaged in covered trading activities.

```

Comprehensive Profit and Loss Attribution is an analysis that attributes the daily fluctuation in the value of a trading desk's positions to various sources.</xs:documentation>

```

</xs:annotation>
<xs:complexType>
  <xs:sequence>
    <xs:element name="profitAndLossByFactor"
type="typeProfitAndLossByFactor" minOccurs="0" maxOccurs="unbounded">
      <xs:annotation>
        <xs:documentation>Report the risk factors and other
factors that comprise Part 4.A, Item 85, Profit and Loss Due to Change in Risk Factors and Other Factors. Banking
entities must include enough risk factors to explain the preponderance of the profit or loss changes due to risk factor
changes.</xs:documentation>
      </xs:annotation>
    </xs:element>
  </xs:sequence>
  <xs:attribute name="plDate" type="xs:date" use="required">
    <xs:annotation>
      <xs:documentation>Provide the calendar date of the month. Use
the format YYYY-MM-DD.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="plDateMdrm" default="VVQ3Y899">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQ3Y899"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="comprehensive" type="integer24_type" use="required">
    <xs:annotation>
      <xs:documentation>Report the trading desk's comprehensive
profit and loss, which is determined by adding profit and loss on new and existing positions, as well as residual
profit and loss that cannot be specifically attributed to existing or new positions. "New positions" are positions
resulting from the current day's trading activity. </xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="comprehensiveMdrm" default="VVQMY398">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY398"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="existingPositions" type="integer24_type" use="required">
    <xs:annotation>
      <xs:documentation>Report the profit and loss attributable to a
trading desk's existing positions. The comprehensive profit and loss associated with existing positions must reflect
changes in the value of these positions on the applicable day. </xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="existingPositionsMdrm" default="VVQMY399">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY399"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="newPositions" type="integer24_type" use="required">
    <xs:annotation>
      <xs:documentation>Report the profit and loss attributable to
new positions. The comprehensive profit and loss attributed to new positions must reflect commissions and fee income
or expenses and market gains or losses associated with transactions executed on the applicable day. New positions
include purchases and sales of financial instruments and other assets/liabilities and negotiated amendments to existing
positions. The comprehensive profit and loss from new positions may be reported in the aggregate and does not need to
be further attributed to specific sources. The new position attribution is computed by calculating the difference
between the value of the instruments when bought and/or sold and the value at which those instruments are marked to
market at the close of business on that day. Any fees, commissions, or other payments received (paid) that are
associated with transactions executed on that day are added (subtracted) from such difference. These factors should be
measured consistently over time to facilitate historical comparisons.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="newPositionsMdrm" default="VVQMY400">

```

```

    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY400"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="riskChange" type="integer24_type" use="required">
    <xs:annotation>
      <xs:documentation>Report the profit and loss attributed to
changes in the specific risk factors and other factors that are monitored and managed as part of the trading desk's
overall risk management policies and procedures.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="riskChangeMdrm" default="VVQMY402">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY402"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="otherAttributable" type="integer24_type" use="required">
    <xs:annotation>
      <xs:documentation>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.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="otherAttributableMdrm" default="VVQMY401">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY401"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="cashFlow" type="integer24_type" use="required">
    <xs:annotation>
      <xs:documentation>Report the profit and loss due to actual cash
flows, if not included elsewhere.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="cashFlowMdrm" default="VVQMY403">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY403"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="carry" type="integer24_type" use="required">
    <xs:annotation>
      <xs:documentation>Report the profit and loss due to changes in
carry. </xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="carryMdrm" default="VVQMY404">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY404"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="valuation" type="integer24_type" use="required">
    <xs:annotation>
      <xs:documentation>Report the profit and loss due to changes in
reserves or valuation adjustments.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="valuationMdrm" default="VVQMY405">
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY405"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>

```

```

        </xs:simpleType>
      </xs:attribute>
      <xs:attribute name="tradeChanges" type="integer24_type" use="required">
        <xs:annotation>
          <xs:documentation>Report the profit and loss due to changes
emanating from the correction, cancellation, or exercise of a trade. Material amendments to the economic terms of
existing financial instrument contracts (other than corrections, cancellations or excercises) are considered new trades
.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="tradeChangesMdrm" default="VVQMY406">
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY406"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
      <xs:attribute name="otherUnattributed" type="integer24_type" use="required">
        <xs:annotation>
          <xs:documentation>Report all other attributable elements to
profit and loss on existing positions that are not included elsewhere.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="otherUnattributedMdrm" default="VVQMY407">
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY407"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
    </xs:complexType>
  </xs:element>
  <xs:element name="positions" minOccurs="0" maxOccurs="92">
    <xs:annotation>
      <xs:documentation>A banking entity is required to report the Positions
quantitative measurement for trading desks that rely on § __.4(a) or § __.4(b) to conduct underwriting activity or
market making-related activity, respectively. </xs:documentation>
    </xs:annotation>
    <xs:complexType>
      <xs:attribute name="positionsDate" type="xs:date" use="required">
        <xs:annotation>
          <xs:documentation>Provide the calendar date. Use the format
YYYY-MM-DD.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="positionsDateMdrm" default="VVQ4Y899">
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQ4Y899"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
      <xs:attribute name="securitiesMarketLong" type="nonNegInteger24_type"
use="required">
        <xs:annotation>
          <xs:documentation>Market value of all long securities
positions.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="securitiesMarketLongMdrm" default="VVQMW901">
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMW901"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
      <xs:attribute name="securitiesMarketShort" type="nonNegInteger24_type"
use="required">
        <xs:annotation>
          <xs:documentation>Market value of all short securities
positions.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
    </xs:complexType>
  </xs:element>

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```

</xs:attribute>
<xs:attribute name="securitiesMarketShortMdrm" default="VVQMW902">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW902"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
use="required">
  <xs:annotation>
    <xs:documentation>Market value of all derivatives
receivables.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="derivativesMarketReceivableMdrm" default="VQMY904">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VQMY904"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
use="required">
  <xs:annotation>
    <xs:documentation>Market value of all derivatives
payables.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="derivativesMarketPayableMdrm" default="VVQMY905">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY905"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
</xs:complexType>
</xs:element>
<xs:element name="transactionVolumes" minOccurs="0" maxOccurs="92">
  <xs:annotation>
    <xs:documentation>A banking entity must report the value and number of security
and derivative transactions conducted by the trading desk with: (i) customers, excluding internal transactions; (ii)
non-customers, excluding internal transactions; (iii) trading desks and other organizational units where the
transaction is booked in the same banking entity or an affiliated banking entity.</xs:documentation>
  </xs:annotation>
  <xs:complexType>
    <xs:attribute name="transactionsDate" type="xs:date" use="required">
      <xs:annotation>
        <xs:documentation>Provide the calendar date of the month. Use
the format YYYY-MM-DD.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="transactionsDateMdrm" default="VVQ5Y899">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQ5Y899"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossCustomerSecuritiesMarketValue" type="integer24_type"
use="required">
      <xs:annotation>
        <xs:documentation>Gross market value of all securities
transactions conducted with customers.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:attribute name="customerSecuritiesMarketValueMdrm" default="VVQMW905">
      <xs:simpleType>
        <xs:restriction base="string8_type">
          <xs:enumeration value="VVQMW905"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
  </xs:complexType>

```

```

</xs:attribute>
<xs:attribute name="grossCustomerSecuritiesVolume" type="integer24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Number of all securities transactions
conducted with customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="customerSecuritiesVolumeMdrm" default="VVQMW906">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW906"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossCustomerDerivativesNotionalValue"
type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Gross notional value of all derivatives
transactions conducted with customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="customerDerivativesNotionalValueMdrm" default="VVQMW903">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW903"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossCustomerDerivativesVolume" type="integer24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Number of all derivatives transactions
conducted with customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="customerDerivativesVolumeMdrm" default="VVQMW904">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW904"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossNonCustomerSecuritiesMarketValue"
type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Gross market value of all securities
transactions conducted with non-customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="nonCustomerSecuritiesMarketValueMdrm" default="VVQMW909">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW909"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossNonCustomerSecuritiesVolume" type="integer24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Number of all securities transactions
conducted with non-customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="nonCustomerSecuritiesVolumeMdrm" default="VVQMW910">
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW910"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>

```

```

type="integer24_type" use="required">
    <xs:attribute name="grossNonCustomerDerivativesNotionalValue"
        <xs:annotation>
            <xs:documentation>Gross notional value of all derivatives
transactions conducted with non-customers.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="nonCustomerDerivativesNotionalValueMdrm"
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW907"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossNonCustomerDerivativesVolume" type="integer24_type"
use="required">
        <xs:annotation>
            <xs:documentation>Number of all derivatives transactions
conducted with non-customers.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="nonCustomerDerivativesVolumeMdrm" default="VVQMW908">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW908"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossInternalSecuritiesMarketValue" type="integer24_type"
use="required">
        <xs:annotation>
            <xs:documentation>Gross market value of all securities
transactions where the transaction is booked in either the same banking entity or an affiliated banking
entity.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="internalSecuritiesMarketValueMdrm" default="VVQMY910">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY910"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossInternalSecuritiesVolume" type="integer24_type"
use="required">
        <xs:annotation>
            <xs:documentation>Number of all securities transactions where
the transaction is booked in either the same banking entity or an affiliated banking entity.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="internalSecuritiesVolumeMdrm" default="VVQMY911">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY911"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossInternalDerivativesNotionalValue"
type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Gross notional value of all derivatives
transactions where the transaction is booked in either the same banking entity or an affiliated banking
entity.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="internalDerivativesNotionalValueMdrm" default="VVQMY912">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY912"/>
            </xs:restriction>
        </xs:simpleType>

```

```

        </xs:attribute>
        <xs:attribute name="grossInternalDerivativesVolume" type="integer24_type"
use="required">
            <xs:annotation>
                <xs:documentation>Number of all derivatives transactions where
the transaction is booked in either the same banking entity or an affiliated banking entity.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="internalDerivativesVolumeMdrm" default="VVQMY913">
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY913"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
    </xs:complexType>
</xs:element>
</xs:sequence>
<xs:attributeGroup ref="grpTradingDesk"/>
</xs:complexType>
<xs:complexType name="typeLimitMotivation">
    <xs:annotation>
        <xs:documentation>The motivation for the limit, or the source(s) of analysis by which the limit
was set</xs:documentation>
    </xs:annotation>
    <xs:attributeGroup ref="grpLimitMotivation">
        <xs:annotation>
            <xs:documentation>The individual sources or motivations for the limit imposed on one or
more desks.</xs:documentation>
        </xs:annotation>
    </xs:attributeGroup>
</xs:complexType>
<xs:complexType name="typeProfitAndLossByFactor">
    <xs:annotation>
        <xs:documentation> Profit and Loss attribution by individual factor.</xs:documentation>
    </xs:annotation>
    <xs:attributeGroup ref="grpProfitAndLossFactor">
        <xs:annotation>
            <xs:documentation>Attributes describing the Profit-and-Loss Factor
metrics</xs:documentation>
        </xs:annotation>
    </xs:attributeGroup>
</xs:complexType>
<xs:complexType name="typeCalendarDay">
    <xs:attributeGroup ref="grpDayOfMonth"/>
    <xs:attribute name="currencyConversionRate" type="decimal24_8_type">
        <xs:annotation>
            <xs:documentation>Specify the conversion rate for the specified currency to U.S.
dollars for each trading day. If values for a trading desk are reported in a currency other than U.S. dollars, specify
the multiplier conversion rate (not divisor) for the specified currency to U.S. dollars for the trading desk. For U.S.
dollars, report 1.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="currencyConversionRateMdrm" default="VVQMY386">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY386"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
</xs:complexType>
<xs:element name="volckerMetricsReport" type="typeVolckerMetricsReport">
    <xs:annotation>
        <xs:documentation>Quantitative metrics as identified under the Volcker Rule</xs:documentation>
    </xs:annotation>
</xs:element>
</xs:schema>

```