Technical Specifications Guidance

Volcker Rule - Standard

Staffs of:

Commodity Futures Trading Commission (CFTC)

Federal Deposit Insurance Corporation (FDIC)

Federal Reserve Board (FRB)

Office of the Comptroller of the Currency (OCC)

Securities and Exchange Commission (SEC)

TECHNICAL GUIDANCE FOR PREPARING AND SUBMITTING QUANTITATIVE MEASUREMENTS

Metrics Reporting Requirement

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

After consultation with staffs of the Agencies, the first group of reporting banking entities 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 pipe-delimited legacy format.

Who Must Report

Banking entities with $50 billion or more in total trading assets and liabilities[3] are required to report metrics for each trading day of the month on a monthly basis to the [Agency]. Banking entities with total trading assets and liabilities equal to or exceeding $10 billion but less than $50 billion are required to report metrics for each trading day of the month on a quarterly basis.[4]

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[1] A "trading desk" is the smallest discrete unit of organization of a banking entity that purchases or sells financial instruments for the trading account of the banking entity or an affiliate thereof. *See* § __.3(e)(13); Appendix II. "Covered trading activity" is trading conducted under §§ __.4 (underwriting activity and market making-related activity), __.5 (risk-mitigating hedging), __.6(a) (trading in certain domestic government obligations), or __.6(b) (trading in certain foreign government obligations). A banking entity may also include in its covered trading activity trading conducted under §§ __.3(d) (specified exclusions from proprietary trading), __.6(c) (trading on behalf of customers), __.6(d) (certain trading by insurance companies and their affiliates), or __.6(e) (certain trading by foreign banking entities). *See* Appendix II.

[2] *See* Appendix III.e.

[3] The measure of trading assets and liabilities for reporting thresholds is the average gross sum of relevant trading assets and liabilities over the previous consecutive four calendar quarters, as measured on the last day of each of the four prior calendar quarters. Reporting thresholds are determined on a worldwide consolidated basis (or combined U.S. operations basis for foreign banking entities) excluding trading assets and liabilities involving obligations of or guaranteed by the United States or any agency of the United States. Combined U.S. operations of a foreign banking entity include all subsidiaries, affiliates, branches, and agencies of the foreign banking entity operating, located, or organized in the United States. *See* § __.20(d).

[4] Quarterly reporters should submit three electronic files per calendar quarter, one for each month during the calendar quarter.

If a banking entity reports metrics on a monthly basis and subsequently determines, pursuant to § __.20(d), that it has total trading assets and liabilities equal to or exceeding $10 billion but less than $50 billion, the banking entity may report metrics on a quarterly basis beginning with the next calendar quarter.

If a banking entity reports metrics on a quarterly basis and subsequently determines, pursuant to § __.20(d), that it has total trading assets and liabilities of $50 billion or more, the staffs of the Agencies expect thatthe banking entity will report metrics on a monthly basis beginning with the next calendar quarter.

If a banking entity reports metrics on a monthly or quarterly basis and subsequently determines, pursuant to § __.20(d), that it has total trading assets and liabilities of less than $10 billion, the banking entity is not required to report metrics until the banking entity's total trading assets and liabilities are $10 billion or more.

If a banking entity has total trading assets and liabilities of less than $10 billion as of December 31, 2016, and subsequently determines, pursuant to § __.20(d), that it has trading assets and liabilities equal to or exceeding $10 billion, the staffs of the Agencies expect that the banking entity will report metrics for each trading day of the month on a monthly or quarterly basis (depending on the size of its trading assets and liabilities) beginning with the next calendar quarter.

Notwithstanding the preceding paragraphs contained in this "Who Must Report" section, pursuant to § __.20(d), [Agency] may notify a banking entity in writing that it must report on a different basis.[5] Additionally, [Agency] may notify a banking entity with less than $10 billion in trading assets and liabilities in writing that it must satisfy the reporting requirements contained in Appendix A.[6]

Frequency of Reporting

Banking entities with $50 billion or more in total trading assets and liabilities are required to report metrics for each calendar month within 20 days of the end of each calendar month, unless [Agency] notifies the banking entity in writing that it must report on a different basis. Banking entities with total trading assets and liabilities equal to or exceeding $10 billion but less than $50 billion are required to collect metrics for each calendar month and report these metrics within 30 days of the end of each calendar quarter, unless [Agency] notifies the banking entity in writing that it must report on a different basis.[7]

Narrative Statement

The banking entity must submit in a separate electronic document a Narrative Statement[8] to the [Agency] describing any changes in calculation methods used, a description of and reasons for changes

[5] *See* § __.20(d)(3).
[6] *See* § __.20(d)(1)(iii).
[7] *See* § __.20(d)(3).
[8] Quarterly reporters should submit three Narrative Statements per calendar quarter, one for each month during the calendar quarter. The Narrative Statements should describe any changes that occurred month-to-month and provide any additional information as relevant to a particular month.

in the banking entity's trading desk structure or trading desk strategies, and when any such change occurred. The Narrative Statement must include any information the banking entity views as relevant for assessing the information schedules or quantitative measurements, such as a further description of calculation methods used. If a banking entity does not have any information to report in a Narrative Statement, the banking entity must submit an electronic document stating that it does not have any information to report in a Narrative Statement.[9] The banking entity should report the Narrative Statement in Portable Document Format ("PDF").

File Naming Convention

The file naming conventions for the Narrative Statement are:

Agency	Naming Convention
CFTC	VV_[Bank RSSD ID]_[YYYYMM]_[01-99]_CFTC_NARRATIVE.pdf
FDIC	VV_[Bank RSSD ID]_[YYYYMM]_[01-99]_FDIC_NARRATIVE.pdf
FRB	VVQM_[Bank RSSD ID]_NARRATIVE_[MMDDYY].pdf
OCC	12CFR44_[Bank RSSD ID]_[YYYYMM]_[01-99]_OCC_NARRATIVE.pdf
SEC	VV_[Bank RSSD ID]_[YYYYMM]_[01-99]_SEC_NARRATIVE.pdf

1. [Bank RSSD ID], use the RSSD ID assigned to the reporting firm
2. [YYYYMM], enter the relevant calendar year and month within the reporting period[10]
3. [MMDDYY], enter the last day of the relevant calendar month-day-year within the reporting period[11]
4. [01-99], enter the version number for the file submission (i.e., a sequential number assigned to each submission for a particular month such that the first submission should be "01," a resubmission amending the first submission should be "02," a second resubmission should be "03," etc.)

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

[9] *See* Appendix III.d.

[10] The Instructions provide that quarterly reporters should submit three Narrative Statements per calendar quarter, one for each month during the calendar quarter. As an example, quarterly reporters may enter the following calendar year and months within the [YYYYMM] field for the first quarter in 2017: "201701", "201702", and "201703".

[11] *See supra* note 10.

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 **&** 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 occurences-to-maximum occurences.

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

Data Type

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

XML Data Type	Explanation
xs:string	The related item represents a textual string with no maximum length. It is used for attributes with enumerated values.
xs:string (100)	The related item represents a textual string with a 100-character maximum length.
xs:decimal (10,2)	The related item represents a decimal number with 10 total digits allowed and 2 fractional digits allowed (12345678.09)
xs:integer (5)	The related item is a whole number with 5 total digits allowed

	(54321)
xs:nonNegativeInteger (24)	An integer containing only non-negative values, including zero (0,1,2,...) with 24 total digits allowed
xs:boolean	The related item represents a whole number and uses the values 0=false and 1=true
xs:date	Date format: YYYY-MM-DD
xs:time	Time format: hh:mm:ss[+/-]hh:mm

XPath

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

XML Pattern	Explanation
<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

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

XML File Naming Convention

When submitting Volcker Metrics Report files, follow the file naming convention as specified for each Agency:

Agency	Naming Convention
CFTC	VV_[Bank RSSD ID]_[YYYYMM]_[01-99]_CFTC.xml
FDIC	VV_[Bank RSSD ID]_FDIC_[YYYYMM]_[01-99].xml
FRB	VVQM_[Bank RSSD ID]_[MMDDYY].xml
OCC	12CFR44_[Bank RSSD ID]_[YYYYMM]_[01-99]_OCC.xml
SEC	VV_[Bank RSSD ID]_[YYYYMM]_[01-99]_SEC.xml

1. [Bank RSSD ID], use the RSSD ID assigned to the reporting firm
2. [YYYYMM], enter the relevant calendar year and month within the reporting period[12]
3. [MMDDYY], enter the last day of the relevant calendar month-day-year within the reporting period[13]
4. [01-99], enter the version number for the file submission (i.e., a sequential number assigned to each submission for a particular month such that the first submission should be "01," a resubmission amending the first submission should be "02," a second resubmission should "03," etc.)

File Compression and Transmission Protocols

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

[12] The Instructions provide that quarterly reporters should submit three electronic files per calendar quarter, one for each month during the calendar quarter. As an example, quarterly reporters may enter the following calendar year and months within the [YYYYMM] field for the first quarter in 2017: "201701", "201702", and "201703".
[13] *See supra* note 12.

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 month, starting with 1 and increasing by one for each resubmission (e.g., the first submission should be "1," a resubmission amending the first submission should be "2," a second resubmission should be "3," etc.).	M	1..1	xs:integer (2)	volckerMetricsReport/fileDescription**@fileVersion**	
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription**@fileVersionMdrm**	VVQMR656
4.	Create date	Provide the calendar date when the report is created, based on the file creation date automatically generated by the banking entity's operating system.	M	1..1	xs:date	volckerMetricsReport/fileDescription**@createDate**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription**@createDateMdrm**	VVQMF841
5.	Create time	Provide the time of day when the report is created using Coordinated Universal Time (UTC), based on the file creation time automatically generated by the banking entity's operating system.	M	1..1	xs:time	volckerMetricsReport/fileDescription**@createTime**	Time Format: hh:mm:ssZ
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription**@createTimeMdrm**	VVQMF842
6.	Report name	Provide the report name "VOLCKER".	M	1..1	xs:string	volckerMetricsReport/fileDescription**@reportingForm**	VOLCKER
			C	0..1	xs:string (8)	volckerMetricsReport/fileDescription**@reportFormMdrm**	VVQMC752
7.	Month 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
8.	Reporting firm	Element containing the reporting firm	M	1..1	[EMPTY ELEMENT]	volckerMetricsReport/**reportingFirm**	

	element	information.					
9.	Firm identifier	Provide the RSSD ID assigned to the banking entity by the FRB.	M	1..1	xs:string (10)	volckerMetricsReport/reportingFirm**@firmIdentifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/reportingFirm**@firmIdMdrm**	VVQM9001
10.	Firm name	Provide the banking entity's full legal name.	M	1..1	xs:string (100)	volckerMetricsReport/reportingFirm**@firmName**	
			C	0..1	xs:string (8)	volckerMetricsReport/reportingFirm**@firmNameMdrm**	VVQM9017

Information Schedules

Quantitative Measurements Information Schedules

With each submission of quantitative measurements, the banking entity must provide a Risk and Position Limits Information Schedule, a Risk Factor Sensitivities Information Schedule, a Risk Factor Attribution Information Schedule, a Limit/Sensitivity Cross-Reference Schedule, and a Risk Factor Sensitivity/Attribution Cross-Reference Schedule.[14] 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.

Risk and Position Limits Information Schedule

Risk and Position Limits are existing constraints that define the amount of risk that a trading desk is permitted to take at a point in time, as defined by the banking entity for a specific trading desk.[15] Risk and Position 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.

On the Risk and Position Limits Information Schedule, the banking entity must provide identifying and descriptive information for each limit that is reported in the Risk and Position Limits and Usage metric. Provide the following information: [16]

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

[14] *See* Appendix III.c.
[15] *See* Appendix IV.a.1.i.
[16] *See* Appendix III.c.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
			C	0..1	xs:string (8)	volckerMetricsReport/riskAndPositionLimitReference**@descriptionMdrm**	VVQMW893
15.	Intraday or end-of-day indicator	Indicate whether the limit is an intraday limit or an end-of-day limit.	M	1..1	xs:boolean	volckerMetricsReport/riskAndPositionLimitReference**@isIntraDay**	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/riskAndPositionLimitReference**@intraDayMdrm**	VVQMY925
16.	Unit of measurement	The unit in which the limit is measured, e.g., basis points, USD, etc.	M	1..1	xs:string (50)	volckerMetricsReport/riskAndPositionLimitReference**@unit**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAndPositionLimitReference**@unitMdrm**	VVQMY391
17.	Net or gross indicator	Indicate whether the limit measures risk on a net or gross basis.	M	1..1	xs:string	volckerMetricsReport/riskAndPositionLimitReference**@netOrGross**	Net Gross
			C	0..1	xs:string (8)	volckerMetricsReport/riskAndPositionLimitReference**@netOrGrossMdrm**	VVQMW895
18.	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. Other	M	1..1	xs:string	volckerMetricsReport/riskAndPositionLimitReference**@category**	VAR POS SENS SCENARIO OTHER
			C	0..1	xs:string (8)	volckerMetricsReport/riskAndPositionLimitReference**@categoryMdrm**	VVQMW896
19.	Other category description	Enter description of the "Other" category identified in [Type of limit].	C	0..1	xs:string (250)	volckerMetricsReport/riskAndPositionLimitReference**@otherDescription**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAndPositionLimitReference**@otherDescriptionMdrm**	VVQMW894

Risk Factor Sensitivities Information Schedule

Risk Factor Sensitivities are changes in a trading desk's Comprehensive Profit and Loss that are expected to occur in the event of a change in one or more underlying variables that are significant sources of the trading desk's profitability and risk.[17] The number and type of Risk Factor Sensitivities that are monitored and managed by a trading desk will depend on the explicit risks assumed by the trading desk.

On the Risk Factor Sensitivities Information Schedule, the banking entity must provide identifying and descriptive information for each Risk Factor Sensitivity that is reported in the Risk Factor Sensitivities metric. Provide the following information:[18]

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
20.	Risk factor sensitivities reference element	Element containing the risk factor sensitivities reference information.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/**riskFactorSensitivityReference**	
21.	Sensitivity identifier	A character string to be used as the permanent unique identifier for the Risk Factor Sensitivity. The sensitivity identifier is permanent in the sense that it has the same meaning in all future quantitative measurements submissions, even if the set of desks for which the sensitivity is reported changes.	M	1..1	xs:string (100)	volckerMetricsReport/riskFactorSensitivityReference**@identifier**	
			C	0..1	s:string(8)	volckerMetricsReport/riskFactorSensitivityReference**@identifierMdrm**	VVQTT088

[17] *See* Appendix IV.a.2.i.
[18] *See* Appendix III.c.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
22.	Sensitivity name	The name of the Risk Factor Sensitivity.	M	1..1	xs:string (100)	volckerMetricsReport/riskFactorSensitivityReference**@name**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskFactorSensitivityReference**@nameMdrm**	VVQMY392
23.	Sensitivity description	Provide a description of the Risk Factor Sensitivity.	M	1..1	xs:string (250)	volckerMetricsReport/riskFactorSensitivityReference**@description**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskFactorSensitivityReference**@descriptionMdrm**	VVQMW897
24.	Risk factor change units	Report the type of units of the risk 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/riskFactorSensitivityReference**@unit**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskFactorSensitivityReference**@unitMdrm**	VVQMY394

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.[19]

On the Risk Factor Attribution Information Schedule, the banking entity must provide identifying and descriptive information for each risk factor attribution reported in Part 4.B. of the Comprehensive Profit and Loss Attribution metric. Provide the following information:[20]

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
25.	Risk factor attribution reference element	Element containing the risk factor attribution reference information.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/**riskAttributionFactorReference**	
26.	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**@identifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAttributionFactorReference**@identifierMdrm**	VVQTT090
27.	Risk factor name	The name of the risk factor or other factor.	M	1..1	xs:string (100)	volckerMetricsReport/riskAttributionFactorReference**@name**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAttributionFactorReference**@nameMd**rm	VVQMW898
28.	Risk factor description	A description of the risk factor or other factor.	M	1..1	xs:string (250)	volckerMetricsReport/riskAttributionFactorReference**@description**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAttributionFactorReference**@descriptionMdrm**	VVQMW899

[19] *See* Appendix IV.b.1.i.A.
[20] *See* Appendix III.c.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
29.	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**@unit**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskAttributionFactorReference**@unitMdrm**	VVQTY394

Limit / Sensitivity Cross-Reference Schedule

Cross-reference a Limit ID to a Sensitivity ID when a particular limit that is reported in the Risk and Position Limits Information Schedule is associated with a sensitivity reported in the Risk Factor Sensitivities Information Schedule.[21]

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
30.	Limit-to-Sensitivity cross-reference element	Element containing the limit-to-sensitivity cross-reference information.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/**limitToRiskSensitivityCrossReference**	
31.	Limit identifier	Enter the Limit identifier listed in the Risk and Position Limits Information Schedule.	M	1..1	xs:string (100)	volckerMetricsReport/limitToRiskSensitivityCrossReference**@positionLimitIdentifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/limitToRiskSensitivityCrossReference**@PLIDMdrm**	VVQYY382
32.	Sensitivity identifier	Enter the Sensitivity identifier listed in the Risk Factor Sensitivities Information Schedule.	M	1..1	xs:string (100)	volckerMetricsReport/limitToRiskSensitivityCrossReference**@riskFactorSensitivityIdentifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/limitToRiskSensitivityCrossReference**@RFSIDMdrm**	VVQYT088

Risk Factor Sensitivity / Attribution Cross-Reference Schedule

Cross-reference a Sensitivity ID to a Risk Factor Attribution ID when a particular risk factor that is reported as a sensitivity in the Risk Factor Sensitivities Information Schedule is associated with a risk factor attribution in the reported Risk Factor Attribution Information Schedule.[22]

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
33.	Sensitivity-to-Attribution cross-reference element	Element containing the sensitivity-to-attribution cross-reference information.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/**riskSensitivityToRiskAttributionCrossReference**	
34.	Sensitivity identifier	Enter the Sensitivity identifier listed in the Risk Factor Sensitivities Information Schedule.	M	1..1	xs:string (100)	volckerMetricsReport/riskSensitivityToRiskAttributionCrossReference**@riskFactorSensitivityIdentifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskSensitivityToRiskAttributionCrossReference**@RFSIDMdrm**	VVQXT088
35.	Risk Factor Attribution identifier	Enter the Risk Factor Attribution identifier listed in the Risk Factor Attribution Information Schedule.	M	1..1	xs:string (100)	volckerMetricsReport/riskSensitivityToRiskAttributionCrossReference**@riskFactorAttributionIdentifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/riskSensitivityToRiskAttributionCrossReference**@RFAIDMdrm**	VVQXT090

[21] *See id.*
[22] *See id.*

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:[23]

Trading Desk Identity

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
36.	Trading desk information element	Element containing the trading desk information.	M	1..*	[OPEN ELEMENT]	volckerMetricsReport/**tradingDesk**	
37.	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
38.	Trading desk identifier	Provide a unique character string to identify the trading desk. This identifier should generally remain constant for every quantitative measurements submission.[24]	M	1..1	xs:string (100)	volckerMetricsReport/tradingDesk**@deskIdentifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk**@deskIDMdrm**	VVQMY383
39.	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**@deskDescription**MdrmMdrm	VVQMW891
40.	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
41.	Trading activity information element	Element containing the trading activity information for a trading desk.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/**coveredActivity**	

[23] *See* Appendix III.b.

[24] 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
42.	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..1	xs:string	volckerMetricsReport/tradingDesk/coveredActivity**@tradingActivity**	UW MM Hedging Hedging of Excluded US Gov Foreign Gov Fiduciary RP Insurance TOTUS Repo Sec Lending Liquidity Mgmt DCO/CA Clearing Member Delivery Judicial Agent Employee DPC
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/coveredActivity**@activityMdrm**	VVQMW890

Trading Products Information

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
43.	Trading products information element	Element containing the trading product information for a trading desk.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/**tradingProduct**	
44.	Name of financial instrument/trading product	List the types of financial instruments and other products purchased and sold by the trading desk.	M	1..1	xs:string (500)	volckerMetricsReport/tradingDesk/tradingProduct**@product**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/tradingProduct**@productMdrm**	VVQMW900
45.	Main financial instrument/trading product indicator	Indicate which of these are the main financial instruments or products purchased and sold by the trading desk. Set the Boolean condition to true (1), otherwise set to false (0).	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk/tradingProduct**@isMain**	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/tradingProduct**@mainMdrm**	VVQMW911
46.	Market-maker inventory indicator	Indicate whether each type of financial instrument listed in [Name of financial instrument/trading product] is included in market-maker inventory or not included in market-maker inventory. Set the Boolean condition to true (1), otherwise set to false (0).	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk/tradingProduct**@includedInMarketMaking**	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/tradingProduct**@marketMakingMdrm**	VVQMW912
47.	Is trading product excluded from definition of	Indicate whether the particular product is excluded from the definition of "financial instrument" under § __.3(c)(2) ("excluded	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk/tradingProduct**@isExcluded**	0=False/No 1=True/Yes

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
	financial instruments indicator	products"). Set the Boolean condition to true (1), otherwise set to false (0).	C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/tradingProduct**@excludedMdrm**	VVQMY898
48.	Is the excluded trading product reported indicator	Indicate whether the trading desk is including excluded products in its quantitative measurements. Set the Boolean condition to true (1), otherwise set to false (0).	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk/tradingProduct**@isExcludedReported**	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/tradingProduct**@excludedReportedMdrm**	VVQMFC43

Legal Entity Information

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
49.	Legal entity information element	Element containing the legal entity information.	M	1..*	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk/**legalEntity**	
50.	Name of legal entity	Provide the complete name of each legal entity that serves as a booking entity for covered trading activities conducted by the trading desk.	M	1..1	xs:string (500)	volckerMetricsReport/tradingDesk/legalEntity**@legalEntityName**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/legalEntity**@entityNameMdrm**	VVQMY900
51.	Main booking entity indicator	For each legal entity, indicate with a "1" for yes or a "0" for no as to whether the identified legal entity is a main booking entity for covered trading activities of the desk.	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk/legalEntity**@isMain**	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/legalEntity**@mainMdrm**	VVQMY901
52.	Entity identifier element	Element containing the entity identifier information.	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/legalEntity/**entityIdentifier**	
53.	Entity identifier	For each legal entity, the banking entity should provide any applicable identifier value(s) associated with the legal entity name and the type(s) listed in Table B of Annex A. If more than one identifier value applies, provide all indicated identifier values.	C	0..1	xs:string (100)	volckerMetricsReport/tradingDesk/legalEntity/entityIdentifier**@identifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/legalEntity/entityIdentifier**@identifierMdrm**	VVQMFC45
54.	Type of identifier	For each legal entity, the banking entity should indicate the entity identifier type (code). If the legal entity has none of the identifier(s) listed in Table B of Annex A, the banking entity should report "None."	M	1..1	xs:string	volckerMetricsReport/tradingDesk/legalEntity/entityIdentifier**@idType**	LEI CRD RSSD CIK None
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/legalEntity/entityIdentifier**@idTypeMdrm**	VVQMFC44
55.	Entity type element	Element containing the entity type(s).	M	1..*	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/legalEntity/**entityType**	

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
56.	Entity type identification	For each legal entity that serves as a booking entity for covered trading activities, specify any of the following applicable entity types for that legal entity. If more than one entity type applies to a particular legal entity, provide all applicable entity types for that legal entity. (1) National bank; (2) Federal branch or Federal agency of a foreign bank; (3) Federal savings association; (4) Federal savings bank; (5) State nonmember bank; (6) Foreign bank having an insured branch; (7) State savings association; (8) U.S.-registered broker-dealer; (9) U.S.-registered security-based swap dealer; (10) U.S.-registered major security-based swap participant; (11) Swap dealer; (12) Major swap participant; (13) Derivatives clearing organization; (14) Futures commission merchant; (15) Commodity pool operator; (16) Commodity trading advisor; (17) Introducing broker; (18) Floor trader; (19) Retail Foreign Exchange Dealer (20) State member bank; (21) Bank holding company; (22) Savings and loan holding company; (23) Foreign banking organization as defined in 12 CFR 211.21(o); (24) Uninsured state-licensed branch or agency of a foreign bank; or (25) Other entity type not listed.	M	1..1	xs:string	volckerMetricsReport/tradingDesk/legalEntity/entityType**@type**	National bank Federal branch or Federal agency of a foreign bank Federal savings association Federal savings bank State nonmember bank Foreign bank having an insured branch State savings association U.S.-registered broker-dealer U.S.-registered security-based swap dealer U.S.-registered major security-based swap participant Swap dealer Major swap participant Derivatives clearing organization Futures commission merchant Commodity pool operator Commodity trading advisor Introducing broker Floor trader Retail Foreign Exchange Dealer State member bank Bank holding company Savings and loan holding company Foreign banking organizations as defined in 12 CFR 211.21(o) Uninsured state-licensed branch or agency of a foreign bank Other
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/legalEntity/entityType**@typeMdrm**	VVQMY897
57.	Description of other entity type	Enter description of the “Other entity type not listed” category identified in [Entity type identification], including a subsidiary of a legal entity described in [Entity type identification] where the subsidiary itself is an entity type not listed.	C	0..1	xs:string (500)	volckerMetricsReport/tradingDesk/legalEntity/entityType**@otherDescription**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/legalEntity/entityType**@otherMdrm**	VVQMFC46

Daily Trading Desk Information

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
58.	Daily trading desk element	Element containing the daily trading desk information.	M	28..31	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk/**dailyDeskInfo**	
59.	Date of month	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

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/dailyDeskInfo**@calendarDateMdrm**	VVQMY899
60.	Trading day indicator	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.[25]	M	1..1	xs:boolean	volckerMetricsReport/tradingDesk/dailyDeskInfo**@isTradingDay**	0=False/No 1=True/Yes
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/dailyDeskInfo**@tradingDayMdrm**	VVQMY380
61.	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.[26] Report the actual amounts in the currency utilized by a particular trading desk. Do not report amounts in abbreviated form, such as thousands. A banking entity should explain its inability to provide any quantitative measurement in the entity's Narrative Statement.

Under§ __.3(c)(2), a banking entity's positions in excluded products (i.e., loans, spot commodities, and spot foreign exchange or currency) are not subject to the rule's restrictions on proprietary trading.[27] A banking entity may, however, include exposures in loans, spot commodities, and spot foreign exchange or currency that are related to the desk's covered trading activities in its quantitative measurements.[28] 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.[29]

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

[25] 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.

[26] *See* Appendix IV.

[27] *See* §§ __.3(a); __.3(c)(2).

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

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

the number, amount, or percentage of securities the banking entity has purchased under the relevant underwriting agreement. In addition, to the extent the banking entity has responsibility for managing positions that are credited to the accounts of syndicate members collectively, the banking entity should account for those positions when calculating metrics for the relevant underwriting desk until the securities are disbursed to syndicate members.[30]

A. Risk-Management Measurements

Part 1. Risk and Position Limits and Usage

A banking entity is required to report the Risk and Position Limits and Usage quantitative measurement for all trading desks engaged in covered trading activities.[31]

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, Risk Factor Sensitivities and VaR metrics except to the extent any of these measurements are demonstrably ineffective in measuring and monitoring risks of a trading desk based on the types of positions traded by, and risk exposures of, that desk.[32] Risk and Position Limits should be reported in the format used by the banking entity for the purposes of risk management of each trading desk.

The value of the daily usage of each limit must be reported for each trading desk where the limit applies.[33] Each type of limit may be reported on one or more trading desks, potentially with variations on the size of the limit for different trading desks.

For each trading desk, provide the following information for each limit reported pursuant to this metric for every trading day in a calendar month.[34] If a limit is introduced or discontinued during a calendar month, report the following information for each trading day that the trading desk used the limit during the calendar month.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
62.	Risk and position limit and usage element	Element containing the risk and position limit and usage metric information.	C	0..*	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk/**riskAndPositionLimitsAndUsage**	
63.	Limit identifier	Report the limit ID listed in the Risk and Position Limits Information Schedule.	M	1..1	xs:string(100)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage**@identifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage**@identifierMdrm**	VVQMY382
64.	Daily limit element	Element containing the daily position limit and usage metrics.	M	1..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/**limitDailySchedule**	

[30] 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.

[31] *See* Appendix IV.a.1.

[32] *See id.*

[33] *See id.*

[34] *See id.*

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
65.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/limitDailySchedule**@date**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/limitDailySchedule**@dateMdrm**	VVQMY379
66.	Limit size—upper limit	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. An upper limit is one where value of the risk cannot go above the limit.	C	0..1	xs:integer (24)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/limitDailySchedule**@upperLimitSize**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/limitDailySchedule**@upperLimitSizeMdrm**	VVQMFC41
67.	Limit size—lower limit	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. A lower limit is one where value of the risk cannot go below the limit.	O	0..1	xs:integer (24)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/limitDailySchedule**@lowerLimitSize**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/limitDailySchedule**@lowerLimitSizeMdrm**	VVQMFC42
68.	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: integer (24)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/limitDailySchedule**@usage**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskAndPositionLimitsAndUsage/limitDailySchedule**@usageMdrm**	VVQMY390

Part 2. Risk Factor Sensitivities

A banking entity is required to report the Risk Factor Sensitivities quantitative measurement for all trading desks engaged in covered trading activities.[35]

The number and type of Risk Factor Sensitivities that are monitored and managed by a trading desk will depend on the explicit risks assumed by the trading desk. A banking entity must report the Risk Factor Sensitivities that are monitored and managed as part of the trading desk's overall risk management policy. In general, reported Risk Factor Sensitivities must be sufficiently granular to account for a preponderance of the expected price variation in the trading desk's holdings.

Banking entities should take into account any relevant factors in calculating Risk Factor Sensitivities for each trading desk, including, for example, the following with respect to particular asset classes:

Commodity derivative positions: Risk Factor Sensitivities with respect to the related commodities set out in 17 CFR § 20.2, the maturity of the positions, volatility, and/or correlation sensitivities (expressed in a manner that demonstrates any significant non-linearities), and the maturity profile of the positions;

[35] *See* Appendix IV.a.2.

Credit positions: Risk Factor Sensitivities with respect to credit spreads that are sufficiently granular to account for specific credit sectors and market segments, Risk Factor Sensitivities with respect to interest rates of relevant maturities, and the maturity profile of the positions;

Credit-related derivative positions: Risk Factor Sensitivities for credit spreads, shifts (parallel and non-parallel) in credit spreads – volatility, and/or correlation sensitivities (expressed in a manner that demonstrates any significant non-linearities), and the maturity profile of the positions;

Equity positions: Risk Factor Sensitivities for equity prices and risk factors that differentiate between important equity market sectors and segments, such as small capitalization equities and international equities;

Equity derivative positions: Risk Factor Sensitivities such as equity positions, volatility, and/or correlation sensitivities (expressed in a manner that demonstrates any significant non-linearities), and the maturity profile of the positions;

Foreign exchange derivative positions: Risk Factor Sensitivities with respect to major currency pairs and maturities, exposure to interest rates at relevant maturities, volatility, and/or correlation sensitivities (expressed in a manner that demonstrates any significant non-linearities), as well as the maturity profile of the positions; and

Interest rate positions, including interest rate derivative positions: Risk Factor Sensitivities with respect to major interest rate categories and maturities, volatility, and/or correlation sensitivities (expressed in a manner that demonstrates any significant non-linearities), and shifts (parallel and non-parallel) in the interest rate curve, as well as the maturity profile of the positions.

Each Risk Factor Sensitivity may be reported on one or more trading desks. The methods used by a banking entity to calculate sensitivities 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 sensitivities can be compared from one trading desk to another.

For each trading desk, provide the following information for each Risk Factor Sensitivity that is reported pursuant to this metric for every trading day in a calendar month.[36] If a Risk Factor Sensitivity is introduced or discontinued during a calendar month, report the following information for each trading day the trading desk used the sensitivity during the calendar month.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
69.	Risk factor sensitivity metric element	Element containing the risk factor sensitivity information.	C	0..*	[OPEN ELEMENT]	volckerMetricsReport/tradingDesk/**riskFactorSensitivity**	
70.	Sensitivity identifier	Report the sensitivity ID listed in the Risk Factor Sensitivities Information Schedule.	M	1..1	xs:string(100)	volckerMetricsReport/tradingDesk/riskFactorSensitivity**@identifier**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskFactorSensitivity**@identifierMdrm**	VVQMT088
71.	Daily risk factor sensitivity metrics element	Element containing the daily risk factor sensitivity metrics.	M	1..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/riskFactorSensitivity/**rfsDailySchedule**	
72.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/riskFactorSensitivity/rfsDailySchedule**@date**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskFactorSensitivity/rfsDailySchedule**@dateMdrm**	VVQMY379

[36] *See id.*

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
73.	Change in risk factor	Report the magnitude of the change in the risk factor that is used to determine the Risk Factor Sensitivity (e.g., for a DV01, the magnitude is 1 or -1; for an Equity Delta, the magnitude is 1 or -1; and for a CS100, the magnitude is 100 or -100).	M	1..1	xs:decimal (24,2)	volckerMetricsReport/tradingDesk/riskFactorSensitivity/rfsDailySchedule**@change**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskFactorSensitivity/rfsDailySchedule**@changeMdrm**	VVQMY393
74.	Aggregate change in value across all positions	Report the aggregated change across all of the positions held by this trading desk on the specified trading day, given a change in the identified risk factor.	M	1..1	xs:integer (24)	volckerMetricsReport/tradingDesk/riskFactorSensitivity/rfsDailySchedule**@value**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/riskFactorSensitivity/rfsDailySchedule**@valueMdrm**	VVQMY395

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

A banking entity is required to report the VaR quantitative measurement for all trading desks engaged in covered trading activities. A banking entity is required to report the Stressed VaR quantitative measurement for all trading desks engaged in covered trading activities, except trading desks whose covered trading activity is conducted exclusively to hedge excluded products.[37]

When reporting the VaR and Stressed VaR measurements, 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.[38] Banking entities should compute and report VaR and Stressed VaR consistently with federal regulatory capital requirements.[39] If a trading desk does not have a standalone VaR or Stressed VaR calculation, but is part of a larger aggregation of positions for which a VaR or Stressed VaR calculation is performed, a VaR or Stressed VaR calculation that includes only the trading desk's holdings should be performed consistently with the VaR or Stressed VaR model and methodology used for the larger aggregation of positions.

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

For each applicable trading desk,[40] provide the following information for every trading day in a calendar month.[41]

[37] *See* Appendix IV.a.3.
[38] *See id.*
[39] Computation of VaR is described under Section 205 of the Market Risk Rule. Computation of Stressed VaR is described under Section 206 of the Market Risk Rule.
[40] *See* Appendix IV.a.3.iv.
[41] *See* Appendix IV.a.3.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
75.	VaR and stressed VaR element	Element containing the value at risk information	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/**valueAtRisk**	
76.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/valueAtRisk**@date**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/valueAtRisk**@dateMdrm**	VVQMY379
77.	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.[42]	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/valueAtRisk**@var**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/valueAtRisk**@varMdrm**	VVQMY396
78.	Stressed 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 market conditions during a period of significant stress,[43] consistent with the stress period used in the Market Risk Rule. Banking entities may calibrate to a 1-day holding period using appropriate scaling of a Stressed VaR measure made for a different holding period.[44]	C	0..1	xs:integer(24)	volckerMetricsReport/tradingDesk/valueAtRisk**@stressedVar**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/valueAtRisk**@svarMdrm**	VVQMY397

B. Source-of-Revenue Measurements

Part 4. 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.[45]

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[42] 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 or Stressed VaR to arrive at a 99th percentile confidence level over a 1-day time horizon, either by scaling the percentile, time horizon, or both.

[43] Model inputs should be calibrated to historical data from a continuous 12-month period that reflects a period of significant financial stress appropriate to the banking entity's current portfolio.

[44] *See supra* note 42.

[45] *See* Appendix IV.b.1.

The daily profit and loss due to existing positions that is attributable to all risk factor and other factor changes in the aggregate must be reported in Part 4.A for each trading desk. Report the daily profit and loss due to existing positions that it attributable to individual risk factors and other factors in Part 4.B.[46] Each risk factor attribution may be reported on one or more trading desks. 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.

Part 4.A: Comprehensive Profit and Loss Attribution Measurements

For each trading desk, provide the following information for every trading day in a calendar month.[47]

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
79.	Profit and loss attribution element	Element containing the profit and loss attribution information.	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/**profitAndLossAttribution**	
80.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@date**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@dateMdrm**	VVQMY379
81.	Comprehensive profit and loss	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. "Existing positions" are positions that were also held by the trading desk as of the end of the prior trading day. Item 81 is equal to the sum of Item 82 plus Item 83 plus Item 84.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@comprehensive**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@comprehensiveMdrm**	VVQMY398
82.	Profit and loss due to existing positions	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. The comprehensive profit and loss from existing positions must be further attributed, as applicable, to changes in (i) the specific risk factors and other factors that are monitored and managed as part of the trading desk's overall risk management policies and procedures (Item 85); and (ii) any other	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@existingPositions**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@existingPositionsMdrm**	VVQMY399

[46] *See id.*
[47] *See id.*

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
		applicable elements, such as cash flows (Item 86), carry (Item 87), changes in reserves or valuation adjustments (Item 88), the correction, cancellation, or exercise of a trade (Item 89), and all other attributable elements to profit and loss on existing positions that are not included in Item 85 through Item 89 (Item 90).					
83.	Profit and loss due to new positions	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.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@newPositions**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@newPositionsMdrm**	VVQMY400
84.	Residual profit and loss	Report the portion of comprehensive profit and loss that cannot be specifically attributed to existing or new positions. Residual profit and loss is the unexplained profit and loss.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@residual**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@residualMdrm**	VVQMY401
85.	Profit and loss due to changes in risk factors and other factors	Report the profit and loss due to changes in the specific risk factors and other factors that are monitored and managed as part of the trading desk's overall risk management policies and procedures.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@riskChange**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@riskChangeMdrm**	VVQMY402
86.	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
87.	Profit and loss	Report the profit and loss due to changes	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@carry**	

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
	due to carry	in carry. Generally this item includes funding costs. Note that Item 87 does not include items otherwise included in Item 85.	C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@carryMdrm**	VVQMY404
88.	Profit and loss due to reserve or valuation adjustment changes	Report the profit and loss due to changes in reserves or valuation adjustments.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@valuation**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@valuationMdrm**	VVQMY405
89.	Profit and loss due to trade changes	Report the profit and loss due to changes emanating from the correction, cancellation, or exercise of a trade. Material amendments to the economic terms of existing financial instrument contracts (other than corrections, cancellations or excercises) are considered new trades.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@tradeChanges**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@tradeChangesMdrm**	VVQMY406
90.	Other	Report all other attributable elements to profit and loss on existing positions that are not included in Item 85 through Item 89.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@other**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/profitAndLossAttribution**@otherMdrm**	VVQMY407

Part 4.B: Comprehensive Profit and Loss Attribution Measurements by Risk Factor

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.[48] Banking entities must include enough risk factors to explain the preponderance of the profit or loss changes due to risk factor changes.

For each trading desk, provide the following information for every trading day in a calendar month.[49]

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

[48] *See* Appendix IV.b.1. Examples of specific risk factors and other factors are provided in Part 2 of the Instructions. Risk factors reported pursuant to the Risk Factor Sensitivities quantitative measurement need not necessarily match the risk factors reported pursuant to Part 4.B.
[49] *See id.*

C. Positions, Transaction Volumes, and Securities Inventory Aging Measurements

Each of the following quantitative measurements requires a banking entity to determine the "value" of a trading desk's positions in applicable financial instruments.[50] Although these quantitative measurements are required only for trading desks that engage in certain types of covered trading activity,[51] the reported quantitative measurements must reflect all of the covered trading activities in applicable financial instruments conducted by the desk.[52]

Part 5. Positions

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

The Positions quantitative measurement represents the value of all securities and derivatives positions managed by the trading desk.[53] For purposes of the Positions quantitative measurement, do not include in the Positions calculation for "securities" those securities that are also "derivatives," as those terms are defined under §§ __.2(bb) and __.2(i); instead, report those securities that are also derivatives as "derivatives."[54]

For each applicable trading desk,[55] provide the following information for every trading day in a calendar month.[56]

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
94.	Positions element	Element containing the trading desk position information.	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/**positions**	
95.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/positions**@date**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions**@dateMdrm**	VVQMY379
96.	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
97.	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

[50] *See* Appendix IV.c.
[51] *See* Appendix IV.c.1.iv; 2.iv; 3.iv.
[52] For example, if a trading desk relies on § __.4(b) and § __.5 to conduct market making-related activity and risk-mitigating hedging activity, respectively, the reported Securities Inventory Aging metric for the desk must reflect the risk-mitigating hedging activity and market making-related activity associated with the desk's securities positions. The trading desk in this example is not required to include trading activity conducted under §§ __.3(d), __.6(c), __.6(d), or __.6(e) in the proposed Securities Inventory Aging metric, unless the banking entity includes such activity as "covered trading activity" for the desk under the Appendix. This is consistent with the definition of "covered trading activity," which provides that a banking entity may include in its covered trading activity trading conducted under §§ __.3(d), __.6(c), __.6(d), or __.6(e).
[53] The reported values should be based on the trading desk's end-of-day positions for a given trading day.
[54] *See* Appendix IV.c.1; *see also* §§ __.2(h), (y). For example, under the rule, a security-based swap is both a "security" and a "derivative." For purposes of the Positions quantitative measurement, security-based swaps are reported as derivatives rather than as securities.
[55] *See* Appendix IV.c.1.iv.
[56] *See* Appendix IV.c.1.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
98.	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
99.	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
100.	Notional derivative receivables	Notional value of all derivatives receivables.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions**@derivativesNotionalReceivable**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions**@derivativesNotionalReceivableMdrm**	VVQMY902
101.	Notional derivative payable	Notional value of all derivatives payables.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/positions**@derivativesNotionalPayable**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/positions**@derivativesNotionalPayableMdrm**	VVQMY903

Part 6. Transaction Volumes

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

The Transaction Volumes metric measures the security and derivative transactions conducted by a trading desk with four exclusive categories of counterparties. Specifically, a banking entity must report the value and number of security and derivative transactions conducted by the trading desk with: (i) customers, excluding internal transactions; (ii) non-customers, excluding internal transactions; (iii) trading desks and other organizational units where the transaction is booked in the same banking entity; and (iv) trading desks and other organizational units where the transaction is booked into an affiliated banking entity. For purposes of calculating the Transaction Volumes quantitative measurement, do not include in the Transaction Volumes calculation for "securities" those "securities" that are also "derivatives," as those terms are defined under §§ __.2(h) and __.2(y); instead, report those securities that are also derivatives as "derivatives."[57]

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.[58]

For a trading desk engaged in market making-related activity, a counterparty is considered to be a customer of the trading desk if the counterparty is a market participant that makes use of the banking entity's market making-related services by obtaining such services, responding to quotations, or entering into a continuing relationship with respect to such services. However, a trading desk or other organizational unit of another banking entity would not be a client, customer, or counterparty of the trading desk engaged in market making-related activity if the other entity has trading assets and liabilities of $50 billion or more as measured in accordance with § __.20(d)(1), unless the market-making desk documents how and why a particular trading desk or other organizational unit of the entity should be treated as a client, customer, or counterparty 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.[59]

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[57] *See* Appendix IV.c.2; *see also* §§ __.2(h), (y).
[58] *See* Appendix IV.c.2.i.
[59] *See* § __.4(b)(3); Appendix IV.c.2.i.

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.[60]

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.[61]

For each applicable trading desk,[62] provide the following information for every trading day in a calendar month.[63]

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
102.	Transaction volume element	Element containing the daily transaction volumes for a trading desk.	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/**transactionVolumes**	
103.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/transactionVolumes**@date**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@dateMdrm**	VVQMY379
104.	Value customer securities transactions	Gross market value of all securities transactions conducted with customers.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossCustomerSecuritiesMarketValue**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@customerSecuritiesMarketValueMdrm**	VVQMW905
105.	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
106.	Value customer derivatives transactions	Gross notional value of all derivatives transactions conducted with customers.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossCustomerDerivativesNotionalValue**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@customerDerivativesNotionalValueMdrm**	VVQMW903
107.	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
108.	Value non-customer securities transactions	Gross market value of all securities transactions conducted with non-customers.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossNonCustomerSecuritiesMarketValue**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@nonCustomerSecuritiesMarketValueMdrm**	VVQMW909
109.	Volume non-customer	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

[60] *See* § __.4(a)(7); Appendix IV.c.2.i.

[61] 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.

[62] *See* Appendix IV.c.2.iv.

[63] *See* Appendix IV.c.2.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
	securities transactions						
110.	Value non-customer derivatives transactions	Gross notional value of all derivatives transactions conducted with non-customers.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossNonCustomerDerivativesNotionalValue**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@nonCustomerDerivativesNotionalValueMdrm**	VVQMW907
111.	Volume non-customer derivatives transactions	Number of all derivatives transactions conducted with non-customers.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossNonCustomerDerivativesVolume**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@nonCustomerDerivativesVolumeMdrm**	VVQMW908
112.	Value intra-company securities transactions	Gross market value of all securities transactions where the transaction is booked in the same banking entity.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossInterDeskSecuritiesMarketValue**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@interDeskSecuritiesMarketValueMdrm**	VVQMY906
113.	Volume intra-company securities transactions	Number of all securities transactions where the transaction is booked in the same banking entity.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossInterDeskSecuritiesVolume**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@interDeskSecuritiesVolumeMdrm**	VVQMY907
114.	Value intra-company derivatives transactions	Gross notional value of all derivatives transactions where the transaction is booked in the same banking entity.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossInterDeskDerivativesNotionalValue**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@interDeskDerivativesNotionalValueMdrm**	VVQMY908
115.	Volume intra-company derivatives transactions	Number of all derivatives transactions where the transaction is booked in the same banking entity.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossInterDeskDerivativesVolume**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@interDeskDerivativesVolumeMdrm**	VVQMY909
116.	Value inter-affiliate securities transactions	Gross market value of all securities transactions where the transaction is booked in an affiliated banking entity.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossInterAffiliateSecuritiesMarketValue**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@interAffiliateSecuritiesMarketValueMdrm**	VVQMY910
117.	Volume inter-affiliate securities transactions	Number of all securities transactions where the transaction is booked in an affiliated banking entity.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossInterAffiliateSecuritiesVolume**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@interAffiliateSecuritiesVolumeMdrm**	VVQMY911
118.	Value inter-affiliate derivatives transactions	Gross notional value of all derivatives transactions where the transaction is booked in an affiliated banking entity.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes@grossInterAffiliateDerivativesNotionalValue	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@interAffiliateDerivativesNotionalValueMdrm**	VVQMY912
119.	Volume inter-affiliate derivatives transactions	Number of all derivatives transactions where the transaction is booked in an affiliated banking entity.	M	1..1	xs:integer(24)	volckerMetricsReport/tradingDesk/transactionVolumes**@grossInterAffiliateDerivativesVolume**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/transactionVolumes**@interAffiliateDerivativesVolumeMdrm**	VVQMY913

Part 7. Securities Inventory Aging

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

Securities Inventory Aging generally describes a schedule of the market value of a trading desk's securities positions and the amount of time that those securities positions have been held.[64] Securities Inventory Aging must measure the age profile of the trading desk's securities positions for the following periods: 0-30 calendar days; 31-60 calendar days; 61-90 calendar days; 91-180 calendar days; 181-360 calendar days; and greater than 360 calendar days.[65] Securities Inventory Aging is calculated as the "current date" less the "trade date" (therefore the age profile of a new trade would be zero).[66] Banking entities should apply a First In, First Out (FIFO) method in measuring the age profile. For purposes of the Securities Inventory Aging quantitative measurement, do not include securities that are also "derivatives," as those terms are defined under §§ __.2(h) and __.2(y).[67]

Securities Inventory Aging includes two schedules, a security asset-aging schedule and a security liability-aging schedule. For each schedule, record the market value of assets or liabilities over all holding periods.[68]

"To be announced (TBA)" agency mortgage-backed securities (MBS) should be aged as cash from the initial trade date. Aging is reset upon settlement of the TBA into an agency MBS, at such point the MBS is then aged from day zero.

For each applicable trading desk,[69] provide the following information for every trading day in a calendar month.[70]

Part 7.A: Security Asset-Age Profile

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
120.	Securities inventory aging element	Element containing the securities inventory aging information for a trading desk.	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/**securityAssetAging**	
121.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/securityAssetAging**@date**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityAssetAging**@dateMdrm**	VVQMY379
122.	Value held 0-30	The market value of security assets held 0 through 30 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityAssetAging**@value30**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityAssetAging**@value30Mdrm**	VVQMY426
123.	Value held 31-60	The market value of security assets held 31 through 60 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityAssetAging**@value60**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityAssetAging**@value60Mdrm**	VVQMY427
124.	Value held 61-90	The market value of security assets held 61 through 90 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityAssetAging**@value90**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityAssetAging**@value90Mdrm**	VVQMY428

[64] *See* Appendix IV.c.3.
[65] *See* Appendix IV.c.3.
[66] For purposes of Securities Inventory Aging, if a position is transferred between different desks within the same banking entity (i.e., an intra-company trade), the age of the position does not reset. In the case of an inter-affiliate trade, the age of the position may be reset.
[67] *See* §§ __.2(h), (y).
[68] *See* Appendix IV.c.3.i.
[69] *See* Appendix IV.c.3.iv.
[70] *See* Appendix IV.c.3.

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
125.	Value held 91-180	The market value of security assets held 91 through 180 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityAssetAging**@value180**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityAssetAging**@value180Mdrm**	VVQMY429
126.	Value held 181-360	The market value of security assets held 181 through 360 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityAssetAging**@value360**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityAssetAging**@value360Mdrm**	VVQMY430
127.	Value held GT360	The market value of security assets held more than 360 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityAssetAging**@valueGT360**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityAssetAging**@valueGT360Mdrm**	VVQMY431

Part 7.B: Security Liability-Age Profile

Item	Field	Description	Rqmt	Occurs	Data Type	XPath	Valid Value
128.	Security liability aging profile element	Element containing the security liability aging profile for a trading desk.	C	0..31	[EMPTY ELEMENT]	volckerMetricsReport/tradingDesk/**securityLiabilityAging**	
129.	Trade date	Provide the calendar date of the month. Use the format YYYY-MM-DD.	M	1..1	xs:date	volckerMetricsReport/tradingDesk/securityLiabilityAging**@date**	Date format: YYYY-MM-DD
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@dateMdrm**	VVQMY379
130.	Value held 0-30	The market value of security liabilities held 0 through 30 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value30**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value30Mdrm**	VVQMY433
131.	Value held 31-60	The market value of security liabilities held 31 through 60 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value60**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value60Mdrm**	VVQMY434
132.	Value held 61-90	The market value of security liabilities held 61 through 90 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value90**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value90Mdrm**	VVQMY435
133.	Value held 91-180	The market value of security liabilities held 91 through 180 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value180**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value180Mdrm**	VVQMY436
134.	Value held 181-360	The market value of security liabilities held 181 through 360 calendar days.	M	1..1	xs:nonNegative Integer(24)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value360**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@value360Mdrm**	VVQMY437
135.	Value held GT360	The market value of security liabilities held more than 360 calendar days.	M	1..1	xs:nonNegative Integer(24))	volckerMetricsReport/tradingDesk/securityLiabilityAging**@valueGT360**	
			C	0..1	xs:string (8)	volckerMetricsReport/tradingDesk/securityLiabilityAging**@valueGT360Mdrm**	VVQMY438

Annex A: Tables of Values from Instructions

Table A - Type of Covered Trading Activity

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

Table B - Identifiers

Code	Identifier
LEI	Legal Entity Identifier
CRD	Central Registration Depository number
RSSD	Research, Statistics, Supervision and Regulation, and Discount and Credit Database ID
CIK	Central Index Key
None	None

Annex B: XML Example

```
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unit="USD" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="VAR" categoryMdrm="VVQMW896"/>
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categoryMdrm="VVQMW896"/>
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Annex C: Volcker XSD

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		</xs:annotation>
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			</xs:annotation>
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(hh:mm:ssZ).</xs:documentation>
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		</xs:attribute>
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                    </xs:annotation>
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                    </xs:annotation>
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                        <xs:documentation>Financial firm name.</xs:documentation>
                    </xs:annotation>
                </xs:attribute>
                <!-- Firm Identifier -->
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                        <xs:documentation>Unique metadata tag.</xs:documentation>
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                    </xs:annotation>
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                        <xs:documentation>The name of the limit.</xs:documentation>
                    </xs:annotation>
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                <xs:attribute name="nameMdrm" default="VVQMW892">
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                        <xs:documentation>Unique metadata tag.</xs:documentation>
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                    <xs:annotation>
                        <xs:documentation>A description of  the limit.</xs:documentation>
                    </xs:annotation>
                </xs:attribute>
                <xs:attribute name="descriptionMdrm" default="VVQMW893">
                    <xs:annotation>
                        <xs:documentation>Unique metadata tag.</xs:documentation>
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                            <xs:enumeration value="VVQMW893"/>
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                        <xs:documentation>Indicate whether the limit is an intraday limit or an end-of-day limit.</xs:documentation>
                    </xs:annotation>
                </xs:attribute>
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                        <xs:documentation>Unique metadata tag.</xs:documentation>
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                        <xs:documentation>The unit in which the limit is measured, e.g., basis points, USD, etc.</xs:documentation>
                    </xs:annotation>
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                                </xs:restriction>
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                                <xs:documentation>Indicate whether the limit measures risk on a net or gross basis.</xs:documentation>
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                                <xs:documentation>Identify which of the following categories best describes the limit.
a. VaR
b. Position limit
c. Sensitivity limit
d. Stress scenario
e. Other
</xs:documentation>
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                                <xs:annotation>
                                    <xs:documentation>A character string to be used as the permanent unique identifier for the Risk Factor Sensitivity. The sensitivity identifier is permanent in the sense that it has the same meaning in all future quantitative measurements submissions, even if the set of desks for which the sensitivity is reported changes.</xs:documentation>
                                </xs:annotation>
                            </xs:attribute>
                            <xs:attribute name="identifierMdrm" default="VVQTT088">
                                <xs:annotation>
                                    <xs:documentation>Unique metadata tag.</xs:documentation>
                                </xs:annotation>
                                <xs:simpleType>
                                    <xs:restriction base="string8_type">
                                        <xs:enumeration value="VVQTT088"/>
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                                    <xs:documentation>The name of the Risk Factor Sensitivity.</xs:documentation>
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                                    <xs:documentation>Provide a description of the Risk Factor Sensitivity.</xs:documentation>
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                                    <xs:documentation>Report the type of units of the risk 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="unitMdrm" default="VVQMY394">
                                <xs:annotation>
                                    <xs:documentation>Unique metadata tag.</xs:documentation>
                                </xs:annotation>
                                <xs:simpleType>
                                    <xs:restriction base="string8_type">
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			<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>
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				<xs:documentation>The name of the risk factor or other factor.</xs:documentation>
			</xs:annotation>
		</xs:attribute>
		<xs:attribute name="nameMdrm" default="VVQMW898">
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			</xs:annotation>
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				<xs:documentation>A description of the risk factor or other factor.</xs:documentation>
			</xs:annotation>
		</xs:attribute>
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			<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>
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	<xs:attributeGroup name="grpLimitToRiskXRef">
		<xs:annotation>
			<xs:documentation>Attributes describing the Limit to Risk Sensitivity Cross Reference Schedule</xs:documentation>
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                        <xs:annotation>
                                <xs:documentation>Enter the Limit identifier listed in the Risk and Position Limits Information
Schedule.</xs:documentation>
                        </xs:annotation>
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                        </xs:simpleType>
                </xs:attribute>
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                                <xs:documentation>Enter the Sensitivity identifier listed in the Risk Factor Sensitivities Information
Schedule.</xs:documentation>
                        </xs:annotation>
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                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <xs:simpleType>
                                <xs:restriction base="string8_type">
                                        <xs:enumeration value="VVQYT088"/>
                                </xs:restriction>
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                <xs:annotation>
                        <xs:documentation>Attributes describing the Risk Factor Sensitivity to Risk Attribution Factor Cross Reference
Schedule</xs:documentation>
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                        <xs:annotation>
                                <xs:documentation>Enter the Sensitivity identifier listed in the Risk Factor Sensitivities Information
Schedule.</xs:documentation>
                        </xs:annotation>
                </xs:attribute>
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                        <xs:annotation>
                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <xs:simpleType>
                                <xs:restriction base="string8_type">
                                        <xs:enumeration value="VVQXT088"/>
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                        <xs:annotation>
                                <xs:documentation>Enter the Risk Factor Attribution identifier listed in the Risk Factor Attribution Information
Schedule.</xs:documentation>
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        <xs:attributeGroup name="grpTradingDesk">
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                </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:annotation>
                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <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:annotation>
                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <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:annotation>
                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <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>
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                </xs:attribute>
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                        </xs:annotation>
                        <xs:simpleType>
                                <xs:restriction base="string8_type">
                                        <xs:enumeration value="VVQMY385"/>
                                </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:annotation>
                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <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="tradingDayMdrm" default="VVQMY380">
                        <xs:annotation>
                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <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="identifier" 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="identifierMdrm" default="VVQMT090">
                        <xs:annotation>
                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <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:annotation>
                                <xs:documentation>Unique metadata tag.</xs:documentation>
                        </xs:annotation>
                        <xs:simpleType>
```

```
                                        <xs:restriction base="string8_type">
                                                <xs:enumeration value="VVQMY414"/>
                                        </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 instiurtion identifying information.</xs:documentation>
                                        </xs:annotation>
                                        <xs:complexType>
                                                <xs:attributeGroup ref="grpReportingFirm"/>
                                        </xs:complexType>
                                </xs:element>
                                <xs:element name="riskAndPositionLimitReference" maxOccurs="unbounded">
                                        <xs:annotation>
                                                <xs:documentation>Risk and Position Limits are existing constraints that define the amount of risk
that a trading desk is permitted to take at a point in time, as defined by the banking entity for a specific trading desk.</xs:documentation>
                                        </xs:annotation>
                                        <xs:complexType>
                                                <xs:attributeGroup ref="grpRiskAndPositionLimitRef"/>
                                        </xs:complexType>
                                </xs:element>
                                <xs:element name="riskFactorSensitivityReference" maxOccurs="unbounded">
                                        <xs:annotation>
                                                <xs:documentation>Risk Factor Sensitivities are changes in a trading desk's Comprehensive Profit
and Loss that are expected to occur in the event of a change in one or more underlying variables that are significant sources of the trading desk's
profitability and risk.</xs:documentation>
                                        </xs:annotation>
                                        <xs:complexType>
                                                <xs:attributeGroup ref="grpRiskFactorSensitivityRef"/>
                                        </xs:complexType>
                                </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="limitToRiskSensitivityCrossReference" maxOccurs="unbounded">
                                        <xs:annotation>
                                                <xs:documentation>Cross-reference a Limit ID to a Sensitivity ID when a particular limit that is
reported in the Risk and Position Limits Information Schedule is associated with a sensitivity reported in the Risk Factor Sensitivities Information
Schedule.</xs:documentation>
                                        </xs:annotation>
                                        <xs:complexType>
                                                <xs:attributeGroup ref="grpLimitToRiskXRef"/>
                                        </xs:complexType>
                                </xs:element>
                                <xs:element name="riskSensitivityToRiskAttributionCrossReference" maxOccurs="unbounded">
                                        <xs:annotation>
                                                <xs:documentation>Cross-reference a Sensitivity ID to a Risk Factor Attribution ID when a particular
risk factor that is reported as a sensitivity in the Risk Factor Sensitivities Information Schedule is associated with a risk factor attribution in the reported
Risk Factor Attribution Information Schedule.</xs:documentation>
                                        </xs:annotation>
                                        <xs:complexType>
```

```
                                        <xs:attributeGroup ref="grpRfsToRafXRef"/>
                                    </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="typeTradingDesk">
                            <xs:sequence>
                                <xs:element name="coveredActivity" maxOccurs="unbounded">
                                    <xs:annotation>
                                        <xs:documentation>Element containing the trading activity information for a trading
desk.</xs:documentation>
                                    </xs:annotation>
                                    <xs:complexType>
                                        <xs:attribute name="tradingActivity" use="required">
                                            <xs:annotation>
                                                <xs:documentation>Identify each covered trading activity in which the trading
desk is engaged.  Choose from the activity types listed in Table A of Annex A to identify the relevant exemptions or exclusions, and provide the
associated code for each type of covered trading activity selected.</xs:documentation>
                                                <xs:documentation>UW = Underwriting activity exempted under §
__.4(a)</xs:documentation>
                                                <xs:documentation>MM = Market making-related activity exempted under §
__.4(b</xs:documentation>
                                                <xs:documentation>Hedging = Risk-mitigating hedging activity exempted under §
__.5 with respect to financial instruments</xs:documentation>
                                                <xs:documentation>Hedging of Excluded = Risk-mitigating hedging activity
exempted under § __.5, conducted exclusively to hedge excluded products </xs:documentation>
                                                <xs:documentation>US Gov = Trading in domestic government obligations
exempted under § __.6(a)</xs:documentation>
                                                <xs:documentation>Foreign Gov = Trading in foreign government obligations
exempted under § __.6(b)</xs:documentation>
                                                <xs:documentation>Fiduciary = Fiduciary transactions exempted under §
__.6(c)(1)</xs:documentation>
                                                <xs:documentation>RP = Riskless principal transactions exempted under §
__.6(c)(2)</xs:documentation>
                                                <xs:documentation>Insurance = Trading by an insurance company or its affiliate
exempted under § __.6(d)</xs:documentation>
                                                <xs:documentation>TOTUS = Trading by a foreign banking entity exempted
under § __.6(e)</xs:documentation>
                                                <xs:documentation>Repo = Activity excluded under § __.3(d)(1)
</xs:documentation>
                                                <xs:documentation>Sec Lending = Activity excluded under § __.3(d)(2)
</xs:documentation>
                                                <xs:documentation>Liquidity Mgmt = Activity excluded under § __.3(d)(3)
</xs:documentation>
                                                <xs:documentation>DCO/CA = Activity excluded under § __.3(d)(4)
</xs:documentation>
                                                <xs:documentation>Clearing Member = Activity excluded under § __.3(d)(5)
</xs:documentation>
                                                <xs:documentation>Delivery = Activity excluded under § __.3(d)(6)(i)
</xs:documentation>
                                                <xs:documentation>Judicial = Activity excluded under § __.3(d)(6)(ii)
</xs:documentation>
                                                <xs:documentation>Agent = Activity excluded under § __.3(d)(7)
</xs:documentation>
                                                <xs:documentation>Employee = Activity excluded under § __.3(d)(8)
</xs:documentation>
                                                <xs:documentation>DPC = Activity excluded under § __.3(d)(9)
</xs:documentation>
                                            </xs:annotation>
                                            <xs:simpleType>
                                                <xs:restriction base="xs:string">
                                                    <xs:enumeration value="UW"/>
                                                    <xs:enumeration value="MM"/>
                                                    <xs:enumeration value="Hedging"/>
                                                    <xs:enumeration value="Hedging of Excluded"/>
                                                    <xs: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:restriction>
                                </xs:simpleType>
                        </xs:attribute>
                        <xs:attribute name="activityMdrm" default="VVQMW890">
                                <xs:annotation>
                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                </xs:annotation>
                                <xs:simpleType>
                                        <xs:restriction base="string8_type">
                                                <xs:enumeration value="VVQMW890"/>
                                        </xs:restriction>
                                </xs:simpleType>
                        </xs:attribute>
                </xs:complexType>
        </xs:element>
        <xs:element name="tradingProduct" maxOccurs="unbounded">
                <xs:annotation>
                        <xs:documentation>Element containing the trading product information for a trading
desk.</xs:documentation>
                </xs:annotation>
                <xs:complexType>
                        <xs:attribute name="product" type="string500_type" use="required">
                                <xs:annotation>
                                        <xs:documentation>List the types of financial instruments and other products
purchased and sold by the trading desk. </xs:documentation>
                                </xs:annotation>
                        </xs:attribute>
                        <xs:attribute name="productMdrm" default="VVQMW900">
                                <xs:annotation>
                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                </xs:annotation>
                                <xs:simpleType>
                                        <xs:restriction base="string8_type">
                                                <xs:enumeration value="VVQMW900"/>
                                        </xs:restriction>
                                </xs:simpleType>
                        </xs:attribute>
                        <xs:attribute name="isMain" type="booleanFlag_type" use="required">
                                <xs:annotation>
                                        <xs:documentation>Indicate which of these are the main financial instruments or
products purchased and sold by the trading desk. Set the Boolean condition to true (1), otherwise set to false (0).</xs:documentation>
                                </xs:annotation>
                        </xs:attribute>
                        <xs:attribute name="mainMdrm" default="VVQMW911">
                                <xs:annotation>
                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                </xs:annotation>
                                <xs:simpleType>
                                        <xs:restriction base="string8_type">
                                                <xs:enumeration value="VVQMW911"/>
                                        </xs:restriction>
                                </xs:simpleType>
                        </xs:attribute>
                        <xs:attribute name="includedInMarketMaking" type="booleanFlag_type" use="required">
                                <xs:annotation>
                                        <xs:documentation>Indicate whether each type of financial instrument listed in
[Name of financial instrument/trading product] is included in market-maker inventory or not included in market-maker inventory.  Set the Boolean
condition to true (1), otherwise set to false (0).</xs:documentation>
                                </xs:annotation>
```

```
                                        </xs:attribute>
                                        <xs:attribute name="marketMakingMdrm" default="VVQMW912">
                                                <xs:annotation>
                                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                                </xs:annotation>
                                                <xs:simpleType>
                                                        <xs:restriction base="string8_type">
                                                                <xs:enumeration value="VVQMW912"/>
                                                        </xs:restriction>
                                                </xs:simpleType>
                                        </xs:attribute>
                                        <xs:attribute name="isExcluded" type="booleanFlag_type" use="required">
                                                <xs:annotation>
                                                        <xs:documentation>Indicate whether the particular product is excluded from the definition of “financial instrument” under § __.3(c)(2) (“excluded products”). Set the Boolean condition to true (1), otherwise set to false (0).</xs:documentation>
                                                </xs:annotation>
                                        </xs:attribute>
                                        <xs:attribute name="excludedMdrm" default="VVQMY898">
                                                <xs:annotation>
                                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                                </xs:annotation>
                                                <xs:simpleType>
                                                        <xs:restriction base="string8_type">
                                                                <xs:enumeration value="VVQMY898"/>
                                                        </xs:restriction>
                                                </xs:simpleType>
                                        </xs:attribute>
                                        <xs:attribute name="isExcludedReported" type="booleanFlag_type" use="required">
                                                <xs:annotation>
                                                        <xs:documentation>Indicate whether the trading desk is including excluded products in its quantitative measurements. Set the Boolean condition to true (1), otherwise set to false (0).</xs:documentation>
                                                </xs:annotation>
                                        </xs:attribute>
                                        <xs:attribute name="excludedReportedMdrm" default="VVQMFC43">
                                                <xs:annotation>
                                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                                </xs:annotation>
                                                <xs:simpleType>
                                                        <xs:restriction base="string8_type">
                                                                <xs:enumeration value="VVQMFC43"/>
                                                        </xs:restriction>
                                                </xs:simpleType>
                                        </xs:attribute>
                                </xs:complexType>
                        </xs:element>
                        <xs:element name="legalEntity" maxOccurs="unbounded">
                                <xs:annotation>
                                        <xs:documentation>Element containing the legal entity information.</xs:documentation>
                                </xs:annotation>
                                <xs:complexType>
                                        <xs:sequence>
                                                <xs:element name="entityIdentifier" maxOccurs="unbounded">
                                                        <xs:annotation>
                                                                <xs:documentation>Element containing the entity identifier information.</xs:documentation>
                                                        </xs:annotation>
                                                        <xs:complexType>
                                                                <xs:attribute name="identifier" type="string100_type">
                                                                        <xs:annotation>
                                                                                <xs:documentation>For each legal entity, the banking entity should provide any applicable identifier value(s) associated with the legal entity name and the type(s) listed in Table B of Annex A. If more than one identifier value applies, provide all indicated identifier values.</xs:documentation>
                                                                        </xs:annotation>
                                                                </xs:attribute>
                                                                <xs:attribute name="identifierMdrm" default="VVQMFC45">
                                                                        <xs:annotation>
                                                                                <xs:documentation>Unique metadata tag.</xs:documentation>
                                                                        </xs:annotation>
                                                                        <xs:simpleType>
                                                                                <xs:restriction base="string8_type">
                                                                                        <xs:enumeration value="VVQMFC45"/>
```

```
                                                                                </xs:restriction>
                                                                        </xs:simpleType>
                                                                </xs:attribute>
                                                                <xs:attribute name="idType" use="required">
                                                                        <xs:annotation>
                                                                                <xs:documentation>For each legal entity, the
banking entity should indicate the entity identifier type (code). If the legal entity has none of the identifier(s) listed in Table B of Annex A, the banking
entity should report “None.”</xs:documentation>
                                                                        </xs:annotation>
                                                                        <xs:simpleType>
                                                                                <xs:restriction base="xs:string">
                                                                                        <xs:enumeration value="LEI"/>
                                                                                        <xs:enumeration value="CRD"/>
                                                                                        <xs:enumeration value="RSSD"/>
                                                                                        <xs:enumeration value="CIK"/>
                                                                                        <xs:enumeration value="None"/>
                                                                                </xs:restriction>
                                                                        </xs:simpleType>
                                                                </xs:attribute>
                                                                <xs:attribute name="idTypeMdrm" default="VVQMFC44">
                                                                        <xs:annotation>
                                                                                <xs:documentation>Unique metadata
tag.</xs:documentation>
                                                                        </xs:annotation>
                                                                        <xs:simpleType>
                                                                                <xs:restriction base="string8_type">
                                                                                        <xs:enumeration value="VVQMFC44"/>
                                                                                </xs:restriction>
                                                                        </xs:simpleType>
                                                                </xs:attribute>
                                                        </xs:complexType>
                                                </xs:element>
                                                <xs:element name="entityType" maxOccurs="unbounded">
                                                        <xs:annotation>
                                                                <xs:documentation>Element containing the entity
type(s).</xs:documentation>
                                                        </xs:annotation>
                                                        <xs:complexType>
                                                                <xs:attribute name="type" use="required">
                                                                        <xs:annotation>
                                                                                <xs:documentation>For each legal entity that
serves as a booking entity for covered trading activities, specify any of the following applicable entity types for that legal entity.  If more than one entity
type applies to a particular legal entity, provide all applicable entity types for that legal entity.</xs:documentation>
                                                                                <xs:appinfo>
                                                                                        <xs:documentation>N =
No</xs:documentation>
                                                                                        <xs:documentation>Y =
Yes</xs:documentation>
                                                                                </xs:appinfo>
                                                                        </xs:annotation>
                                                                        <xs:simpleType>
                                                                                <xs:restriction base="xs:string">
                                                                                        <xs:enumeration value="National
bank"/>
                                                                                        <xs:enumeration value="Federal branch
or Federal agency of a foreign bank"/>
                                                                                        <xs:enumeration value="Federal
savings association"/>
                                                                                        <xs:enumeration value="Federal
savings bank"/>
                                                                                        <xs:enumeration value="State
nonmember bank"/>
                                                                                        <xs:enumeration value="Foreign bank
having an insured branch"/>
                                                                                        <xs:enumeration value="State savings
association"/>
                                                                                        <xs:enumeration value="U.S.-registered
broker-dealer"/>
                                                                                        <xs:enumeration value="U.S.-registered
security-based swap dealer"/>
                                                                                        <xs:enumeration value="U.S.-registered
major security-based swap participant"/>
                                                                                        <xs:enumeration value="Swap dealer"/>
```

```
                                                                <xs:enumeration value="Major swap
participant"/>
                                                                <xs:enumeration value="Derivatives
clearing organization"/>
                                                                <xs:enumeration value="Futures
commission merchant"/>
                                                                <xs:enumeration value="Commodity
pool operator"/>
                                                                <xs:enumeration value="Commodity
trading advisor"/>
                                                                <xs:enumeration value="Introducing
broker"/>
                                                                <xs:enumeration value="Floor trader"/>
                                                                <xs:enumeration value="Retail Foreign
Exchange Dealer"/>
                                                                <xs:enumeration value="State member
bank"/>
                                                                <xs:enumeration value="Bank holding
company"/>
                                                                <xs:enumeration value="Savings and
loan holding company"/>
                                                                <xs:enumeration value="Foreign
banking organizations as defined in 12 CFR 211.21(o)"/>
                                                                <xs:enumeration value="Uninsured
state-licensed branch or agency of a foreign bank"/>
                                                                <xs:enumeration value="Other"/>
                                                                        </xs:restriction>
                                                                </xs:simpleType>
                                                        </xs:attribute>
                                                        <xs:attribute name="typeMdrm" default="VVQMY897">
                                                                <xs:annotation>
                                                                        <xs:documentation>Unique metadata
tag.</xs:documentation>
                                                                </xs:annotation>
                                                                <xs:simpleType>
                                                                        <xs:restriction base="string8_type">
                                                                                <xs:enumeration value="VVQMY897"/>
                                                                        </xs:restriction>
                                                                </xs:simpleType>
                                                        </xs:attribute>
                                                        <xs:attribute name="otherDescription" type="string500_type"
use="optional">
                                                                <xs:annotation>
                                                                        <xs:documentation>Enter description of the “Other
entity type not listed” category identified in [Entity type identification], including a subsidiary of a legal entity described in [Entity type identification] where
the subsidiary itself is an entity type not listed.</xs:documentation>
                                                                </xs:annotation>
                                                        </xs:attribute>
                                                        <xs:attribute name="otherMdrm" default="VVQMFC46">
                                                                <xs:annotation>
                                                                        <xs:documentation>Unique metadata
tag.</xs:documentation>
                                                                </xs:annotation>
                                                                <xs:simpleType>
                                                                        <xs:restriction base="string8_type">
                                                                                <xs:enumeration value="VVQMFC46"/>
                                                                        </xs:restriction>
                                                                </xs:simpleType>
                                                        </xs:attribute>
                                                </xs:complexType>
                                        </xs:element>
                                </xs:sequence>
                                <xs:attribute name="legalEntityName" type="string500_type" use="required">
                                        <xs:annotation>
                                                <xs:documentation>Provide the complete name of each legal entity that serves
as a booking entity for covered trading activities conducted by the trading desk.</xs:documentation>
                                        </xs:annotation>
                                </xs:attribute>
                                <xs:attribute name="entityNameMdrm" default="VVQMY900">
                                        <xs:annotation>
                                                <xs:documentation>Unique metadata tag.</xs:documentation>
                                        </xs:annotation>
                                        <xs:simpleType>
```

```
                                                <xs:restriction base="string8_type">
                                                        <xs:enumeration value="VVQMY900"/>
                                                </xs:restriction>
                                        </xs:simpleType>
                                </xs:attribute>
                                <xs:attribute name="isMain" type="booleanFlag_type" use="required">
                                        <xs:annotation>
                                                <xs:documentation>For each legal entity, indicate with a “1” for yes or a “0” for no as to whether the identified legal entity is a main booking entity for covered trading activities of the desk.</xs:documentation>
                                        </xs:annotation>
                                </xs:attribute>
                                <xs:attribute name="mainMdrm" default="VVQMY901">
                                        <xs:annotation>
                                                <xs:documentation>Unique metadata tag.</xs:documentation>
                                        </xs:annotation>
                                        <xs:simpleType>
                                                <xs:restriction base="string8_type">
                                                        <xs:enumeration value="VVQMY901"/>
                                                </xs:restriction>
                                        </xs:simpleType>
                                </xs:attribute>
                        </xs:complexType>
                </xs:element>
                <xs:element name="dailyDeskInfo" type="typeCalendarDay" minOccurs="28" maxOccurs="31">
                        <xs:annotation>
                                <xs:documentation>Element containing the daily trading desk information.</xs:documentation>
                        </xs:annotation>
                </xs:element>
                <xs:element name="riskAndPositionLimitsAndUsage" minOccurs="0" maxOccurs="unbounded">
                        <xs:annotation>
                                <xs:documentation>A banking entity is required to report the Risk and Position Limits and Usage quantitative measurement for all trading desks engaged in covered trading activities.</xs:documentation>
                        </xs:annotation>
                        <xs:complexType>
                                <xs:sequence>
                                        <xs:element name="limitDailySchedule" maxOccurs="31">
                                                <xs:annotation>
                                                        <xs:documentation>Element containing the daily position limit and usage metrics.</xs:documentation>
                                                </xs:annotation>
                                                <xs:complexType>
                                                        <xs:attribute name="date" 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="dateMdrm" default="VVQMY379">
                                                                <xs:annotation>
                                                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                                                </xs:annotation>
                                                                <xs:simpleType>
                                                                        <xs:restriction base="string8_type">
                                                                                <xs:enumeration value="VVQMY379"/>
                                                                        </xs:restriction>
                                                                </xs:simpleType>
                                                        </xs:attribute>
                                                        <xs:attribute name="upperLimitSize" type="integer24_type">
                                                                <xs:annotation>
                                                                        <xs:documentation>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.  An upper limit is one where value of the risk cannot go above the limit.</xs:documentation>
                                                                </xs:annotation>
                                                        </xs:attribute>
                                                        <xs:attribute name="upperLimitSizeMdrm" default="VVQMFC41">
                                                                <xs:annotation>
                                                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                                                </xs:annotation>
                                                                <xs:simpleType>
                                                                        <xs:restriction base="string8_type">
                                                                                <xs:enumeration value="VVQMFC41"/>
```

```
                                                                                </xs:restriction>
                                                                        </xs:simpleType>
                                                                </xs:attribute>
                                                                <xs:attribute name="lowerLimitSize" type="integer24_type">
                                                                        <xs:annotation>
                                                                                <xs:documentation>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.  A lower limit is one where value of the risk cannot go below the limit.</xs:documentation>
                                                                        </xs:annotation>
                                                                </xs:attribute>
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                                                                </xs:attribute>
                                                                <xs:attribute name="usage" type="integer24_type" use="required">
                                                                        <xs:annotation>
                                                                                <xs:documentation>Report the value of the trading desk's risk or positions that are accounted for by the daily activity of the desk.  For limits accounted for at the end of the day, report the value of usage as of the end of the day.  For limits accounted for during the day (intraday), report the maximum value of usage.  Report the actual value of the risk or positions, not the percentage of the upper or lower limit utilized.</xs:documentation>
                                                                        </xs:annotation>
                                                                </xs:attribute>
                                                                <xs:attribute name="usageMdrm" default="VVQMY390">
                                                                        <xs:annotation>
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                                                </xs:element>
                                        </xs:sequence>
                                        <xs:attribute name="identifier" type="string100_type" use="required">
                                                <xs:annotation>
                                                        <xs:documentation>Report the limit ID listed in the Risk and Position Limits Information Schedule.</xs:documentation>
                                                </xs:annotation>
                                        </xs:attribute>
                                        <xs:attribute name="identifierMdrm" default="VVQMY382">
                                                <xs:annotation>
                                                        <xs:documentation>Unique metadata tag.</xs:documentation>
                                                </xs:annotation>
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                        </xs:element>
                        <xs:element name="riskFactorSensitivity" minOccurs="0" maxOccurs="unbounded">
                                <xs:annotation>
                                        <xs:documentation>A banking entity is required to report the Risk Factor Sensitivities quantitative measurement for all trading desks engaged in covered trading activities.</xs:documentation>
                                </xs:annotation>
                                <xs:complexType>
                                        <xs:sequence>
                                                <xs:element name="rfsDailySchedule" maxOccurs="31">
                                                        <xs:annotation>
                                                                <xs:documentation>Element containing the daily risk factor sensitivity metrics.</xs:documentation>
                                                        </xs:annotation>
```

```
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                                                                <xs:annotation>
                                                                        <xs:documentation>Provide the calendar date of
the month. Use the format YYYY-MM-DD.</xs:documentation>
                                                                </xs:annotation>
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tag.</xs:documentation>
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                                                        <xs:attribute name="change" type="decimal24_2_type"
use="required">
                                                                <xs:annotation>
                                                                        <xs:documentation>Report the magnitude of the
change in the risk factor that is used to determine the Risk Factor Sensitivity (e.g., for a DV01, the magnitude is 1 or -1; for an Equity Delta, the
magnitude is 1 or -1; and for a CS100, the magnitude is 100 or -100).  </xs:documentation>
                                                                </xs:annotation>
                                                        </xs:attribute>
                                                        <xs:attribute name="changeMdrm" default="VVQMY393">
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                                                                        <xs:documentation>Unique metadata
tag.</xs:documentation>
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                                                                </xs:simpleType>
                                                        </xs:attribute>
                                                        <xs:attribute name="value" type="integer24_type" use="required">
                                                                <xs:annotation>
                                                                        <xs:documentation>Report the aggregated
change across all of the positions held by this trading desk on the specified trading day, given a change in the identified risk factor.</xs:documentation>
                                                                </xs:annotation>
                                                        </xs:attribute>
                                                        <xs:attribute name="valueMdrm" default="VVQMY395">
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tag.</xs:documentation>
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                                </xs:sequence>
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                                        <xs:annotation>
                                                <xs:documentation>Report the sensitivity ID listed in the Risk Factor Sensitivities
Information Schedule.</xs:documentation>
                                        </xs:annotation>
                                </xs:attribute>
                                <xs:attribute name="identifierMdrm" default="VVQMT088">
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                </xs:complexType>
            </xs:element>
            <xs:element name="valueAtRisk" minOccurs="0" maxOccurs="31">
                <xs:annotation>
                    <xs:documentation>A banking entity is required to report the VaR quantitative measurement for all trading desks engaged in covered trading activities.  A banking entity is required to report the Stressed VaR quantitative measurement for all trading desks engaged in covered trading activities, except trading desks whose covered trading activity is conducted exclusively to hedge excluded products.</xs:documentation>
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                        </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">
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                            <xs:documentation>Unique metadata tag.</xs:documentation>
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                        </xs:simpleType>
                    </xs:attribute>
                    <xs:attribute name="stressedVar" type="integer24_type" use="optional">
                        <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 market conditions during a period of significant stress,  consistent with the stress period used in the Market Risk Rule.  Banking entities may calibrate to a 1-day holding period using appropriate scaling of a Stressed VaR measure made for a different holding period.</xs:documentation>
                        </xs:annotation>
                    </xs:attribute>
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                            <xs:documentation>Unique metadata tag.</xs:documentation>
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                        </xs:simpleType>
                    </xs:attribute>
                </xs:complexType>
            </xs:element>
            <xs:element name="profitAndLossAttribution" minOccurs="0" maxOccurs="31">
                <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>
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                        <xs:element name="profitAndLossByFactor" type="typeProfitAndLossByFactor"
```

```
minOccurs="0" maxOccurs="unbounded">
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                                                        <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>
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                                        </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>
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                                        <xs:annotation>
                                                <xs:documentation>Unique metadata tag.</xs:documentation>
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                                        </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>
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                                                </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">
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                                                <xs:documentation>Unique metadata tag.</xs:documentation>
```

```
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                                        </xs:simpleType>
                                </xs:attribute>
                                <xs:attribute name="residual" type="integer24_type" use="required">
                                        <xs:annotation>
                                                <xs:documentation>Report the portion of comprehensive profit and loss that
cannot be specifically attributed to existing or new positions.  Residual profit and loss is the unexplained profit and loss.</xs:documentation>
                                        </xs:annotation>
                                </xs:attribute>
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                                        </xs:simpleType>
                                </xs:attribute>
                                <xs:attribute name="riskChange" type="integer24_type" use="required">
                                        <xs:annotation>
                                                <xs:documentation>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>
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                                </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>
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                                        </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:annotation>
                                                <xs:documentation>Unique metadata tag.</xs:documentation>
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                                                        <xs:enumeration value="VVQMY404"/>
                                                </xs:restriction>
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                                </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">
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                                        </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>
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                                        </xs:simpleType>
                                </xs:attribute>
                                <xs:attribute name="other" type="integer24_type" use="required">
                                        <xs:annotation>
                                                <xs:documentation>Report all other attributable elements to profit and loss on existing positions that are not included elsewhere.</xs:documentation>
                                        </xs:annotation>
                                </xs:attribute>
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                                </xs:attribute>
                        </xs:complexType>
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                <xs:element name="positions" minOccurs="0" maxOccurs="31">
                        <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>
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                                        </xs:annotation>
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                                                        <xs:enumeration value="VVQMY379"/>
                                                </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">
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                        </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>
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                    <xs:attribute name="securitiesMarketShortMdrm" default="VVQMW902">
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                                <xs:enumeration value="VVQMW902"/>
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                    </xs:attribute>
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                            <xs:documentation>Market value of all derivatives
receivables.</xs:documentation>
                        </xs:annotation>
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                            <xs:documentation>Market value of all derivatives
payables.</xs:documentation>
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                        </xs:simpleType>
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                            <xs:documentation>Notional value of all derivatives
receivables.</xs:documentation>
                        </xs:annotation>
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                            <xs:documentation>Notional value of all derivatives
payables.</xs:documentation>
                        </xs:annotation>
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```

```
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                            <xs:element name="transactionVolumes" minOccurs="0" maxOccurs="31">
                                <xs:annotation>
                                    <xs:documentation>A banking entity must report the value and number of security and derivative transactions conducted by the trading desk with: (i) customers, excluding internal transactions; (ii) non-customers, excluding internal transactions; (iii) trading desks and other organizational units where the transaction is booked in the same banking entity; and (iv) trading desks and other organizational units where the transaction is booked into an affiliated banking entity.</xs:documentation>
                                </xs:annotation>
                                <xs:complexType>
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                                        <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">
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                                        <xs:annotation>
                                            <xs:documentation>Number of all securities transactions conducted with customers.</xs:documentation>
                                        </xs:annotation>
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                                    <xs:attribute name="grossCustomerDerivativesNotionalValue" type="nonNegInteger24_type" use="required">
                                        <xs:annotation>
                                            <xs:documentation>Gross notional value of all derivatives transactions conducted with customers. </xs:documentation>
                                        </xs:annotation>
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```

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customers.</xs:documentation>
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transaction is booked in an affiliated banking entity.</xs:documentation>
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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>
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```

Annex D: File Compression and Transmission Protocols

Placeholder for each Agency's:

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