

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 | 4 |
| Metrics Reporting Requirement | 4 |
| Who Must Report | 4 |
| Frequency of Reporting | 5 |
| Narrative Statement | 5 |
| File Naming Convention..... | 6 |
| XML Technical Specification..... | 6 |
| Special Characters..... | 6 |
| XML Reserved Characters | 7 |
| Reading the Data Dictionary | 7 |
| Item | 7 |
| Field..... | 8 |
| Description | 8 |
| Rqmt..... | 8 |
| Occurs | 8 |
| Data Type | 8 |
| XPath | 9 |
| Valid Value | 9 |
| Reporting Nulls..... | 9 |
| XML File Naming Convention..... | 9 |
| File Compression and Transmission Protocols..... | 10 |
| Volcker Metrics Report Data Dictionary | 11 |
| Administrative Information | 11 |
| File Description | 11 |
| Reporting Firm Identification..... | 11 |
| Information Schedules | 12 |
| Quantitative Measurements Information Schedules | 12 |
| Risk and Position Limits Information Schedule..... | 12 |
| Risk Factor Sensitivities Information Schedule | 13 |
| Risk Factor Attribution Information Schedule | 14 |
| Limit / Sensitivity Cross-Reference Schedule..... | 15 |
| Risk Factor Sensitivity / Attribution Cross-Reference Schedule | 15 |

| | |
|---|-----|
| Trading Desk Information Schedule..... | 16 |
| Trading Desk Identity | 16 |
| Trading Activity Information | 16 |
| Trading Products Information..... | 17 |
| Legal Entity Information..... | 18 |
| Daily Trading Desk Information | 19 |
| Daily Quantitative Measurements Information Schedules | 20 |
| A. Risk-Management Measurements..... | 21 |
| Part 1. Risk and Position Limits and Usage | 21 |
| Part 2. Risk Factor Sensitivities | 22 |
| Part 3. Value-at-Risk (VaR) and Stressed VaR | 24 |
| B. Source-of-Revenue Measurements | 25 |
| Part 4. Comprehensive Profit and Loss Attribution | 25 |
| Part 4.A: Comprehensive Profit and Loss Attribution Measurements | 26 |
| Part 4.B: Comprehensive Profit and Loss Attribution Measurements by Risk Factor | 28 |
| C. Positions, Transaction Volumes, and Securities Inventory Aging Measurements..... | 29 |
| Part 5. Positions | 29 |
| Part 6. Transaction Volumes | 30 |
| Part 7. Securities Inventory Aging..... | 32 |
| Part 7.A: Security Asset-Age Profile | 33 |
| Part 7.B: Security Liability-Age Profile..... | 34 |
| Annex A: Tables of Values from Instructions..... | 35 |
| Table A - Type of Covered Trading Activity..... | 35 |
| Table B - Identifiers | 35 |
| Annex B: XML Example | 36 |
| Annex C: Volcker XSD..... | 73 |
| Annex D: File Compression and Transmission Protocols | 105 |

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 liabilities³ 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

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 that the 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 Statement⁸ 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 period¹⁰
3. [MMDDYY], enter the last day of the relevant calendar month-day-year within the reporting period¹¹
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 &amp; Associates</message>
```

There are five predefined entity references in XML:

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

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

Reading the Data Dictionary

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

Item

Each XML component is numbered to facilitate referencing.

Field

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

Description

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

Rqmt

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

Occurs

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

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

Data Type

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

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

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

XPath

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

| XML Pattern | Explanation |
|-----------------------------|--|
| <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 period¹²
3. [MMDDYY], enter the last day of the relevant calendar month-day-year within the reporting period¹³
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@firmMdrM | 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 |
|------|----------------------------------|---|------|--------|-----------------|---|---|
| 15. | Intraday or end-of-day indicator | Indicate whether the limit is an intraday limit or an end-of-day limit. | C | 0..1 | xs:string (8) | volckerMetricsReport/riskAndPositionLimitReference@descriptionMdrm | VVQMW893 |
| | | | M | 1..1 | xs:boolean | volckerMetricsReport/riskAndPositionLimitReference@isIntraDay | 0=False/No 1=True/Yes |
| 16. | Unit of measurement | The unit in which the limit is measured, e.g., basis points, USD, etc. | C | 0..1 | xs:string (8) | volckerMetricsReport/riskAndPositionLimitReference@intraDayMdrm | VVQMY925 |
| | | | M | 1..1 | xs:string (50) | volckerMetricsReport/riskAndPositionLimitReference@unit | |
| 17. | Net or gross indicator | Indicate whether the limit measures risk on a net or gross basis. | C | 0..1 | xs:string (8) | volckerMetricsReport/riskAndPositionLimitReference@unitMdrm | VVQMY391 |
| | | | M | 1..1 | xs:string | volckerMetricsReport/riskAndPositionLimitReference@netOrGross | Net Gross |
| 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 | C | 0..1 | xs:string (8) | volckerMetricsReport/riskAndPositionLimitReference@netOrGrossMdrm | VVQMW895 |
| | | | M | 1..1 | xs:string | volckerMetricsReport/riskAndPositionLimitReference@category | VAR POS SENS SCENARIO OTHER |
| 19. | Other category description | Enter description of the "Other" category identified in [Type of limit]. | C | 0..1 | xs:string (250) | volckerMetricsReport/riskAndPositionLimitReference@categoryMdrm | VVQMW896 |
| | | | C | 0..1 | xs:string (8) | 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@nameMdrm | 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 | VVQY382 |
| 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@deskDescriptionMdrm | 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 | <p>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.</p> <p>(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.</p> | 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 |
| | | | C | 0..1 | xs:string (500) | volckerMetricsReport/tradingDesk/legalEntity/entityType@otherDescription | |
| | | | C | 0..1 | xs:string (8) | volckerMetricsReport/tradingDesk/legalEntity/entityType@otherMdrm | VVQMFC46 |
| 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. | | | | | |

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 |
|------|--------------------------|---|------|--------|-------------------|---|---|
| 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 | C | 0..1 | xs:string (8) | volckerMetricsReport/tradingDesk/dailyDeskInfo@calendarDateMdrm | VVQMY899 |
| | | | 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 | VVQMY379 |
| | | | 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 | VVQMY379 |
| | | | 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 | VVQMY390 |
| | | | 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

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 | VVQMY405 |
| | | | C | 0..1 | xs:string (8) | volckerMetricsReport/tradingDesk/profitAndLossAttribution@valuationMdrm | |
| 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 exercises) are considered new trades. | M | 1..1 | xs:integer(24) | volckerMetricsReport/tradingDesk/profitAndLossAttribution@tradeChanges | VVQMY406 |
| | | | C | 0..1 | xs:string (8) | volckerMetricsReport/tradingDesk/profitAndLossAttribution@tradeChangesMdrm | |
| 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 | VVQMY407 |
| | | | C | 0..1 | xs:string (8) | volckerMetricsReport/tradingDesk/profitAndLossAttribution@otherMdrm | |

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 | VVQMY414 |
| | | | C | 0..1 | xs:string (8) | volckerMetricsReport/tradingDesk/profitAndLossAttribution/profitAndLossByFactor@valueMdrm | |

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

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

```
<?xml version="1.0" encoding="UTF-8"?>
<volckerMetricsReport xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:noNamespaceSchemaLocation="volcker-rule.xsd">
  <fileDescription fileVersion="01" fileVersionMdrm="VVQMR656" createDate="2015-10-01" createDateMdrm="VVQMF841"
  createTime="09:30:47+05:00" createTimeMdrm="VVQMF842" reportingForm="VOLCKER" reportFormMdrm="VVQMC752" asOfDate="2018-06-30"
  asOfDateMdrm="VVQM9999"/>
  <reportingFirm firmIdentifier="9999999999" firmIdMdrm="VVQM9001" firmName="The Hypothetical Bank, Inc."
  firmNameMdrm="VVQM9017"/>
  <riskAndPositionLimitReference identifier="RPL010001" identifierMdrm="VVQTY382" name="Base Metals Position"
  nameMdrm="VVQMW892" description="Gross end of day base metals positions" descriptionMdrm="VVQMW893" isIntraDay="0"
  intraDayMdrm="VVQMY925" unit="Tons" unitMdrm="VVQMY391" netOrGross="Gross" netOrGrossMdrm="VVQMW895" category="POS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010002" identifierMdrm="VVQTY382" name="Base Metals Volume"
  nameMdrm="VVQMW892" description="Net intraday base metals trading volume" descriptionMdrm="VVQMW893" isIntraDay="1"
  intraDayMdrm="VVQMY925" unit="Tons" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="POS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010003" identifierMdrm="VVQTY382" name="Soybeans (physical)"
  nameMdrm="VVQMW892" description="Gross end of day physical soybean positions (beans/meal/oil)" descriptionMdrm="VVQMW893" isIntraDay="0"
  intraDayMdrm="VVQMY925" unit="Tons" unitMdrm="VVQMY391" netOrGross="Gross" netOrGrossMdrm="VVQMW895" category="POS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010004" identifierMdrm="VVQTY382" name="Commodities VaR" nameMdrm="VVQMW892"
  description="Net end of day Value at Risk of all commodity positions" descriptionMdrm="VVQMW893" isIntraDay="0" intraDayMdrm="VVQMY925"
  unit="USD" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="VAR" categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010005" identifierMdrm="VVQTY382" name="Commodities SVaR" nameMdrm="VVQMW892"
  description="Net end of day Stressed Value at Risk of all commodity positions" descriptionMdrm="VVQMW893" isIntraDay="0"
  intraDayMdrm="VVQMY925" unit="USD" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="VAR"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010006" identifierMdrm="VVQTY382" name="Base Metals Turnover"
  nameMdrm="VVQMW892" description="Net end of day turnover rate across all base metals commodity contracts" descriptionMdrm="VVQMW893"
  isIntraDay="0" intraDayMdrm="VVQMY925" unit="Tons" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895"
  category="OTHER" categoryMdrm="VVQMW896" otherDescription="Used to monitor consumption rate versus acquisition."
  otherDescriptionMdrm="VVQMW894"/>
  <riskAndPositionLimitReference identifier="RPL010007" identifierMdrm="VVQTY382" name="Foreign Exchange" nameMdrm="VVQMW892"
  description="Net end of day USD equivalent notional value across all FX contracts" descriptionMdrm="VVQMW893" isIntraDay="0"
  intraDayMdrm="VVQMY925" unit="USD" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="POS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010008" identifierMdrm="VVQTY382" name="USDJPY Position" nameMdrm="VVQMW892"
  description="Net end of day USD equivalent notional value of all all USDJPY FX contracts" descriptionMdrm="VVQMW893" isIntraDay="0"
  intraDayMdrm="VVQMY925" unit="USD" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="POS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010009" identifierMdrm="VVQTY382" name="USDEUR Position" nameMdrm="VVQMW892"
  description="Net end of day USD equivalent notional value of all all USDEUR FX contracts" descriptionMdrm="VVQMW893" isIntraDay="0"
  intraDayMdrm="VVQMY925" unit="USD" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="POS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010010" identifierMdrm="VVQTY382" name="USDGBP Position" nameMdrm="VVQMW892"
  description="Net end of day USD equivalent notional value of all all USDGBP FX contracts" descriptionMdrm="VVQMW893" isIntraDay="0"
  intraDayMdrm="VVQMY925" unit="USD" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="POS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010011" identifierMdrm="VVQTY382" name="Soybeans (futures long)"
  nameMdrm="VVQMW892" description="Gross end of day long soybean futures positions (beans/meal/oil)" descriptionMdrm="VVQMW893"
  isIntraDay="0" intraDayMdrm="VVQMY925" unit="Tons" unitMdrm="VVQMY391" netOrGross="Gross" netOrGrossMdrm="VVQMW895"
  category="POS" categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010012" identifierMdrm="VVQTY382" name="Soybeans (all)" nameMdrm="VVQMW892"
  description="Net end of day soybean futures and physical positions (beans/meal/oil)" descriptionMdrm="VVQMW893" isIntraDay="0"
  intraDayMdrm="VVQMY925" unit="Tons" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="POS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010013" identifierMdrm="VVQTY382" name="Commodities OTC Vega"
  nameMdrm="VVQMW892" description="Net end of day vega (volatility surface) of all OTC commodity positions" descriptionMdrm="VVQMW893"
  isIntraDay="0" intraDayMdrm="VVQMY925" unit="USD" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895" category="SENS"
  categoryMdrm="VVQMW896"/>
  <riskAndPositionLimitReference identifier="RPL010014" identifierMdrm="VVQTY382" name="Base Metals OTC Delta"
  nameMdrm="VVQMW892" description="Weighted delta value measured across all base metals commodity contracts" descriptionMdrm="VVQMW893"
  isIntraDay="0" intraDayMdrm="VVQMY925" unit="Basis Points" unitMdrm="VVQMY391" netOrGross="Net" netOrGrossMdrm="VVQMW895"
  category="SENS" categoryMdrm="VVQMW896"/>
  <riskFactorSensitivityReference identifier="RFS020001" identifierMdrm="VVQTT088" name="Commodity OTC Vega"
  nameMdrm="VVQMY392" description="Volatility surface sensitivity across all commodity OTC contracts. Positive vol = rise in vol"
  descriptionMdrm="VVQMW897" unit="Percent" unitMdrm="VVQMY394"/>
  <riskFactorSensitivityReference identifier="RFS020002" identifierMdrm="VVQTT088" name="Base Metals OTC Delta"
  nameMdrm="VVQMY392" description="Weighted delta measured across all base metals commodity contracts. Positive delta = rise in base metals
  prices" descriptionMdrm="VVQMW897" unit="Percent" unitMdrm="VVQMY394"/>
</volckerMetricsReport>
```



```

<riskFactorSensitivityReference identifier="RFS020003" identifierMdrm="VVQTT088" name="USDJPY FX Vega" nameMdrm="VVQMY392"
description="Volatility surface sensitivity across all USDJPY FX OTC contracts. Positive vol = rise in USDJPY vol" descriptionMdrm="VVQMW897"
unit="Percent" unitMdrm="VVQMY394"/>
<riskFactorSensitivityReference identifier="RFS020004" identifierMdrm="VVQTT088" name="USDEUR FX Vega" nameMdrm="VVQMY392"
description="Volatility surface sensitivity across all USDEUR FX OTC contracts. Positive vol = rise in USDEUR vol" descriptionMdrm="VVQMW897"
unit="Percent" unitMdrm="VVQMY394"/>
<riskFactorSensitivityReference identifier="RFS020005" identifierMdrm="VVQTT088" name="USDGBP FX Vega" nameMdrm="VVQMY392"
description="Volatility surface sensitivity across all USDGBP FX OTC contracts. Positive vol = rise in USDGBP vol" descriptionMdrm="VVQMW897"
unit="Percent" unitMdrm="VVQMY394"/>
<riskFactorSensitivityReference identifier="RFS020006" identifierMdrm="VVQTT088" name="Soybean Delta" nameMdrm="VVQMY392"
description="Delta measured across all soybean contracts. Positive delta = rise in soybean prices" descriptionMdrm="VVQMW897" unit="Percent"
unitMdrm="VVQMY394"/>
<riskFactorSensitivityReference identifier="RFS020007" identifierMdrm="VVQTT088" name="USDJPY FX Delta" nameMdrm="VVQMY392"
description="Delta measured across all USDJPY contracts. Positive delta = rise in USDJPY exchange rates" descriptionMdrm="VVQMW897"
unit="Percent" unitMdrm="VVQMY394"/>
<riskFactorSensitivityReference identifier="RFS020008" identifierMdrm="VVQTT088" name="USDEUR FX Delta" nameMdrm="VVQMY392"
description="Delta measured across all USDEUR contracts. Positive delta = rise in USDEUR exchange rates" descriptionMdrm="VVQMW897"
unit="Percent" unitMdrm="VVQMY394"/>
<riskFactorSensitivityReference identifier="RFS020009" identifierMdrm="VVQTT088" name="USDGBP FX Delta" nameMdrm="VVQMY392"
description="Delta measured across all USDGBP contracts. Positive delta = rise in USDGBP exchange rates" descriptionMdrm="VVQMW897"
unit="Percent" unitMdrm="VVQMY394"/>
<riskAttributionFactorReference identifier="RAFS030001" identifierMdrm="VVQTT090" name="Commodity OTC Vega"
nameMdrm="VVQMW898" description="Volatility surface sensitivity across all commodity OTC contracts" descriptionMdrm="VVQMW899"
unit="Percent" unitMdrm="VVQTY394"/>
<riskAttributionFactorReference identifier="RAFS030002" identifierMdrm="VVQTT090" name="Base Metals OTC Delta"
nameMdrm="VVQMW898" description="Weighted delta value measured across all base metals commodity contracts" descriptionMdrm="VVQMW899"
unit="Percent" unitMdrm="VVQTY394"/>
<riskAttributionFactorReference identifier="RAFS030003" identifierMdrm="VVQTT090" name="Commodity OTC Delta"
nameMdrm="VVQMW898" description="Weighted delta value measured across all commodity contracts" descriptionMdrm="VVQMW899" unit="Percent"
unitMdrm="VVQTY394"/>
<riskAttributionFactorReference identifier="RAFS030004" identifierMdrm="VVQTT090" name="Soybean Delta" nameMdrm="VVQMW898"
description="Delta measured across all soybean contracts" descriptionMdrm="VVQMW899" unit="Percent" unitMdrm="VVQTY394"/>
<riskAttributionFactorReference identifier="RAFS030005" identifierMdrm="VVQTT090" name="Foreign Exchange Vega"
nameMdrm="VVQMW898" description="Weighted average foreign exchange volatility surface sensitivity across all FX contracts"
descriptionMdrm="VVQMW899" unit="Percent" unitMdrm="VVQTY394"/>
<riskAttributionFactorReference identifier="RAFS030006" identifierMdrm="VVQTT090" name="Foreign Exchange Delta"
nameMdrm="VVQMW898" description="Weighted average foreign exchange delta across all FX contracts" descriptionMdrm="VVQMW899"
unit="Percent" unitMdrm="VVQTY394"/>
<limitToRiskSensitivityCrossReference positionLimitIdentifier="RPL010013" PLIDMdrm="VVQYY382"
riskFactorSensitivityIdentifier="RFS020001" RFSIDMdrm="VVQYT088"/>
<limitToRiskSensitivityCrossReference positionLimitIdentifier="RPL010014" PLIDMdrm="VVQYY382"
riskFactorSensitivityIdentifier="RFS020002" RFSIDMdrm="VVQYT088"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020001" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030001" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020002" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030002" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020006" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030003" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020006" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030004" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020003" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030005" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020004" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030005" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020005" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030005" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020007" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030006" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020008" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030006" RFAIDMdrm="VVQXT090"/>
<riskSensitivityToRiskAttributionCrossReference riskFactorSensitivityIdentifier="RFS020009" RFSIDMdrm="VVQXT088"
riskFactorAttributionIdentifier="RAFS030006" RFAIDMdrm="VVQXT090"/>
<tradingDesk deskName="Commodities" deskNameMdrm="VVQMY384" deskIdentifier="HBB01" deskIDMdrm="VVQMY383"
deskDescription="Market making and hedging in commodities, including physical, futures, and bespoke contracts" deskDescriptionMdrm="VVQMW891"
currency="USD" currencyMdrm="VVQMY385">
<coveredActivity tradingActivity="MM" activityMdrm="VVQMW890"/>
<coveredActivity tradingActivity="Hedging" activityMdrm="VVQMW890"/>
<coveredActivity tradingActivity="Agent" activityMdrm="VVQMW890"/>
<tradingProduct product="Commodity Swaps" productMdrm="VVQMW900" isMain="1" mainMdrm="VVQMW911"
includedInMarketMaking="1" marketMakingMdrm="VVQMW912" isExcluded="0" excludedMdrm="VVQMY898" isExcludedReported="0"
excludedReportedMdrm="VVQMFC43"/>
<tradingProduct product="Commodity Options" productMdrm="VVQMW900" isMain="0" mainMdrm="VVQMW911"
includedInMarketMaking="1" marketMakingMdrm="VVQMW912" isExcluded="0" excludedMdrm="VVQMY898" isExcludedReported="0"

```



```

<valueAtRisk date="2018-06-10" dateMdrm="VVQMY379" var="35000000" varMdrm="VVQMY396" stressedVar="70000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-11" dateMdrm="VVQMY379" var="36000000" varMdrm="VVQMY396" stressedVar="72000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-14" dateMdrm="VVQMY379" var="35250000" varMdrm="VVQMY396" stressedVar="71000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-15" dateMdrm="VVQMY379" var="34500000" varMdrm="VVQMY396" stressedVar="69000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-16" dateMdrm="VVQMY379" var="33750000" varMdrm="VVQMY396" stressedVar="68000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-17" dateMdrm="VVQMY379" var="33000000" varMdrm="VVQMY396" stressedVar="66000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-18" dateMdrm="VVQMY379" var="32250000" varMdrm="VVQMY396" stressedVar="65000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-21" dateMdrm="VVQMY379" var="31500000" varMdrm="VVQMY396" stressedVar="63000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-22" dateMdrm="VVQMY379" var="30750000" varMdrm="VVQMY396" stressedVar="62000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-23" dateMdrm="VVQMY379" var="30000000" varMdrm="VVQMY396" stressedVar="60000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-24" dateMdrm="VVQMY379" var="29250000" varMdrm="VVQMY396" stressedVar="59000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-25" dateMdrm="VVQMY379" var="28500000" varMdrm="VVQMY396" stressedVar="57000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-28" dateMdrm="VVQMY379" var="27750000" varMdrm="VVQMY396" stressedVar="56000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-29" dateMdrm="VVQMY379" var="27000000" varMdrm="VVQMY396" stressedVar="54000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-30" dateMdrm="VVQMY379" var="26250000" varMdrm="VVQMY396" stressedVar="53000000"
svarMdrm="VVQMY397"/>
<profitAndLossAttribution date="2018-06-01" dateMdrm="VVQMY379" comprehensive="16650000000"
comprehensiveMdrm="VVQMY398" existingPositions="10500000000" existingPositionsMdrm="VVQMY399" newPositions="3000000000"
newPositionsMdrm="VVQMY400" residual="2250000000" residualMdrm="VVQMY401" riskChange="75000000" riskChangeMdrm="VVQMY402"
cashFlow="75000000" cashFlowMdrm="VVQMY403" carry="75000000" carryMdrm="VVQMY404" valuation="2250000000"
valuationMdrm="VVQMY405" tradeChanges="150000000" tradeChangesMdrm="VVQMY406" other="300000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1155000000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="112500000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13500000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-02" dateMdrm="VVQMY379" comprehensive="16761000000"
comprehensiveMdrm="VVQMY398" existingPositions="10570000000" existingPositionsMdrm="VVQMY399" newPositions="3020000000"
newPositionsMdrm="VVQMY400" residual="2265000000" residualMdrm="VVQMY401" riskChange="75500000" riskChangeMdrm="VVQMY402"
cashFlow="75500000" cashFlowMdrm="VVQMY403" carry="75500000" carryMdrm="VVQMY404" valuation="2265000000"
valuationMdrm="VVQMY405" tradeChanges="151000000" tradeChangesMdrm="VVQMY406" other="302000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1162700000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="113250000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13590000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-03" dateMdrm="VVQMY379" comprehensive="16872000000"
comprehensiveMdrm="VVQMY398" existingPositions="10640000000" existingPositionsMdrm="VVQMY399" newPositions="3040000000"
newPositionsMdrm="VVQMY400" residual="2280000000" residualMdrm="VVQMY401" riskChange="76000000" riskChangeMdrm="VVQMY402"
cashFlow="76000000" cashFlowMdrm="VVQMY403" carry="76000000" carryMdrm="VVQMY404" valuation="2280000000"
valuationMdrm="VVQMY405" tradeChanges="152000000" tradeChangesMdrm="VVQMY406" other="304000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1170400000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="114000000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13680000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-04" dateMdrm="VVQMY379" comprehensive="16983000000"
comprehensiveMdrm="VVQMY398" existingPositions="10710000000" existingPositionsMdrm="VVQMY399" newPositions="3060000000"
newPositionsMdrm="VVQMY400" residual="2295000000" residualMdrm="VVQMY401" riskChange="76500000" riskChangeMdrm="VVQMY402"
cashFlow="76500000" cashFlowMdrm="VVQMY403" carry="76500000" carryMdrm="VVQMY404" valuation="2295000000"
valuationMdrm="VVQMY405" tradeChanges="153000000" tradeChangesMdrm="VVQMY406" other="306000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1178100000"
valueMdrm="VVQMY414"/>

```



```

valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="14310000"
valueMdrm="VVQMY414"/>
    </profitAndLossAttribution>
    <profitAndLossAttribution date="2018-06-16" dateMdrm="VVQMY379" comprehensive="1776000000"
comprehensiveMdrm="VVQMY398" existingPositions="1120000000" existingPositionsMdrm="VVQMY399" newPositions="3200000000"
newPositionsMdrm="VVQMY400" residual="240000000" residualMdrm="VVQMY401" riskChange="80000000" riskChangeMdrm="VVQMY402"
cashFlow="80000000" cashFlowMdrm="VVQMY403" carry="80000000" carryMdrm="VVQMY404" valuation="2400000000"
valuationMdrm="VVQMY405" tradeChanges="160000000" tradeChangesMdrm="VVQMY406" other="320000000" otherMdrm="VVQMY407">
    <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1232000000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="120000000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="14400000"
valueMdrm="VVQMY414"/>
    </profitAndLossAttribution>
    <profitAndLossAttribution date="2018-06-17" dateMdrm="VVQMY379" comprehensive="17649000000"
comprehensiveMdrm="VVQMY398" existingPositions="11130000000" existingPositionsMdrm="VVQMY399" newPositions="3180000000"
newPositionsMdrm="VVQMY400" residual="238500000" residualMdrm="VVQMY401" riskChange="79500000" riskChangeMdrm="VVQMY402"
cashFlow="79500000" cashFlowMdrm="VVQMY403" carry="79500000" carryMdrm="VVQMY404" valuation="2385000000"
valuationMdrm="VVQMY405" tradeChanges="159000000" tradeChangesMdrm="VVQMY406" other="318000000" otherMdrm="VVQMY407">
    <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1224300000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="119250000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="14310000"
valueMdrm="VVQMY414"/>
    </profitAndLossAttribution>
    <profitAndLossAttribution date="2018-06-18" dateMdrm="VVQMY379" comprehensive="17538000000"
comprehensiveMdrm="VVQMY398" existingPositions="11060000000" existingPositionsMdrm="VVQMY399" newPositions="3160000000"
newPositionsMdrm="VVQMY400" residual="237000000" residualMdrm="VVQMY401" riskChange="79000000" riskChangeMdrm="VVQMY402"
cashFlow="79000000" cashFlowMdrm="VVQMY403" carry="79000000" carryMdrm="VVQMY404" valuation="2370000000"
valuationMdrm="VVQMY405" tradeChanges="158000000" tradeChangesMdrm="VVQMY406" other="316000000" otherMdrm="VVQMY407">
    <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1216600000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="118500000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="14220000"
valueMdrm="VVQMY414"/>
    </profitAndLossAttribution>
    <profitAndLossAttribution date="2018-06-21" dateMdrm="VVQMY379" comprehensive="17427000000"
comprehensiveMdrm="VVQMY398" existingPositions="10990000000" existingPositionsMdrm="VVQMY399" newPositions="3140000000"
newPositionsMdrm="VVQMY400" residual="235500000" residualMdrm="VVQMY401" riskChange="78500000" riskChangeMdrm="VVQMY402"
cashFlow="78500000" cashFlowMdrm="VVQMY403" carry="78500000" carryMdrm="VVQMY404" valuation="2355000000"
valuationMdrm="VVQMY405" tradeChanges="157000000" tradeChangesMdrm="VVQMY406" other="314000000" otherMdrm="VVQMY407">
    <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1208900000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="117750000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="14130000"
valueMdrm="VVQMY414"/>
    </profitAndLossAttribution>
    <profitAndLossAttribution date="2018-06-22" dateMdrm="VVQMY379" comprehensive="17316000000"
comprehensiveMdrm="VVQMY398" existingPositions="10920000000" existingPositionsMdrm="VVQMY399" newPositions="3120000000"
newPositionsMdrm="VVQMY400" residual="234000000" residualMdrm="VVQMY401" riskChange="78000000" riskChangeMdrm="VVQMY402"
cashFlow="78000000" cashFlowMdrm="VVQMY403" carry="78000000" carryMdrm="VVQMY404" valuation="2340000000"
valuationMdrm="VVQMY405" tradeChanges="156000000" tradeChangesMdrm="VVQMY406" other="312000000" otherMdrm="VVQMY407">
    <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1201200000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="117000000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="14040000"
valueMdrm="VVQMY414"/>
    </profitAndLossAttribution>
    <profitAndLossAttribution date="2018-06-23" dateMdrm="VVQMY379" comprehensive="17205000000"
comprehensiveMdrm="VVQMY398" existingPositions="10850000000" existingPositionsMdrm="VVQMY399" newPositions="3100000000"
newPositionsMdrm="VVQMY400" residual="232500000" residualMdrm="VVQMY401" riskChange="77500000" riskChangeMdrm="VVQMY402"
cashFlow="77500000" cashFlowMdrm="VVQMY403" carry="77500000" carryMdrm="VVQMY404" valuation="2325000000"
valuationMdrm="VVQMY405" tradeChanges="155000000" tradeChangesMdrm="VVQMY406" other="310000000" otherMdrm="VVQMY407">
    <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1193500000"
valueMdrm="VVQMY414"/>
    <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="116250000"
valueMdrm="VVQMY414"/>

```

```

valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13950000"
  </profitAndLossAttribution>
  <profitAndLossAttribution date="2018-06-24" dateMdrm="VVQMY379" comprehensive="17094000000"
comprehensiveMdrm="VVQMY398" existingPositions="10780000000" existingPositionsMdrm="VVQMY399" newPositions="3080000000"
newPositionsMdrm="VVQMY400" residual="231000000" residualMdrm="VVQMY401" riskChange="77000000" riskChangeMdrm="VVQMY402"
cashFlow="77000000" cashFlowMdrm="VVQMY403" carry="77000000" carryMdrm="VVQMY404" valuation="231000000"
valuationMdrm="VVQMY405" tradeChanges="154000000" tradeChangesMdrm="VVQMY406" other="308000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1185800000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="115500000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13860000"
valueMdrm="VVQMY414"/>
  </profitAndLossAttribution>
  <profitAndLossAttribution date="2018-06-25" dateMdrm="VVQMY379" comprehensive="16983000000"
comprehensiveMdrm="VVQMY398" existingPositions="10710000000" existingPositionsMdrm="VVQMY399" newPositions="3060000000"
newPositionsMdrm="VVQMY400" residual="229500000" residualMdrm="VVQMY401" riskChange="76500000" riskChangeMdrm="VVQMY402"
cashFlow="76500000" cashFlowMdrm="VVQMY403" carry="76500000" carryMdrm="VVQMY404" valuation="229500000"
valuationMdrm="VVQMY405" tradeChanges="153000000" tradeChangesMdrm="VVQMY406" other="306000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1178100000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="114750000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13770000"
valueMdrm="VVQMY414"/>
  </profitAndLossAttribution>
  <profitAndLossAttribution date="2018-06-28" dateMdrm="VVQMY379" comprehensive="16872000000"
comprehensiveMdrm="VVQMY398" existingPositions="10640000000" existingPositionsMdrm="VVQMY399" newPositions="3040000000"
newPositionsMdrm="VVQMY400" residual="228000000" residualMdrm="VVQMY401" riskChange="76000000" riskChangeMdrm="VVQMY402"
cashFlow="76000000" cashFlowMdrm="VVQMY403" carry="76000000" carryMdrm="VVQMY404" valuation="228000000"
valuationMdrm="VVQMY405" tradeChanges="152000000" tradeChangesMdrm="VVQMY406" other="304000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1170400000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="114000000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13680000"
valueMdrm="VVQMY414"/>
  </profitAndLossAttribution>
  <profitAndLossAttribution date="2018-06-29" dateMdrm="VVQMY379" comprehensive="16761000000"
comprehensiveMdrm="VVQMY398" existingPositions="10570000000" existingPositionsMdrm="VVQMY399" newPositions="3020000000"
newPositionsMdrm="VVQMY400" residual="226500000" residualMdrm="VVQMY401" riskChange="75500000" riskChangeMdrm="VVQMY402"
cashFlow="75500000" cashFlowMdrm="VVQMY403" carry="75500000" carryMdrm="VVQMY404" valuation="226500000"
valuationMdrm="VVQMY405" tradeChanges="151000000" tradeChangesMdrm="VVQMY406" other="302000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1162700000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="113250000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13590000"
valueMdrm="VVQMY414"/>
  </profitAndLossAttribution>
  <profitAndLossAttribution date="2018-06-30" dateMdrm="VVQMY379" comprehensive="16650000000"
comprehensiveMdrm="VVQMY398" existingPositions="10500000000" existingPositionsMdrm="VVQMY399" newPositions="3000000000"
newPositionsMdrm="VVQMY400" residual="225000000" residualMdrm="VVQMY401" riskChange="75000000" riskChangeMdrm="VVQMY402"
cashFlow="75000000" cashFlowMdrm="VVQMY403" carry="75000000" carryMdrm="VVQMY404" valuation="225000000"
valuationMdrm="VVQMY405" tradeChanges="150000000" tradeChangesMdrm="VVQMY406" other="300000000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="1155000000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="112500000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="13500000"
valueMdrm="VVQMY414"/>
  </profitAndLossAttribution>
  <positions date="2018-06-01" dateMdrm="VVQMY379" securitiesMarketLong="10000000000"
securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="25000000000" securitiesMarketShortMdrm="VVQMW902"
derivativesMarketReceivable="1000000000" derivativesMarketReceivableMdrm="VVQMY904" derivativesMarketPayable="10000000"
derivativesMarketPayableMdrm="VVQMY905" derivativesNotionalReceivable="5000000000" derivativesNotionalReceivableMdrm="VVQMY902"
derivativesNotionalPayable="500000000" derivativesNotionalPayableMdrm="VVQMY903"/>
  <positions date="2018-06-02" dateMdrm="VVQMY379" securitiesMarketLong="9900000000"
securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="26000000000" securitiesMarketShortMdrm="VVQMW902"
derivativesMarketReceivable="11000000000" derivativesMarketReceivableMdrm="VVQMY904" derivativesMarketPayable="20000000"
derivativesMarketPayableMdrm="VVQMY905" derivativesNotionalReceivable="5500000000" derivativesNotionalReceivableMdrm="VVQMY902"
derivativesNotionalPayable="100000000" derivativesNotionalPayableMdrm="VVQMY903"/>

```



```

value180Mdrm="VVQMY436" value360="1446336000" value360Mdrm="VVQMY437" valueGT360="867801600" valueGT360Mdrm="VVQMY438"/>
  <securityLiabilityAging date="2018-06-21" dateMdrm="VVQMY379" value30="2700000000" value30Mdrm="VVQMY433"
value60="2430000000" value60Mdrm="VVQMY434" value90="2187000000" value90Mdrm="VVQMY435" value180="1749600000"
value180Mdrm="VVQMY436" value360="1399680000" value360Mdrm="VVQMY437" valueGT360="839808000" valueGT360Mdrm="VVQMY438"/>
  <securityLiabilityAging date="2018-06-22" dateMdrm="VVQMY379" value30="2610000000" value30Mdrm="VVQMY433"
value60="2349000000" value60Mdrm="VVQMY434" value90="2114100000" value90Mdrm="VVQMY435" value180="1691280000"
value180Mdrm="VVQMY436" value360="1353024000" value360Mdrm="VVQMY437" valueGT360="811814400" valueGT360Mdrm="VVQMY438"/>
  <securityLiabilityAging date="2018-06-23" dateMdrm="VVQMY379" value30="2520000000" value30Mdrm="VVQMY433"
value60="2268000000" value60Mdrm="VVQMY434" value90="2041200000" value90Mdrm="VVQMY435" value180="1632960000"
value180Mdrm="VVQMY436" value360="1306368000" value360Mdrm="VVQMY437" valueGT360="783820800" valueGT360Mdrm="VVQMY438"/>
  <securityLiabilityAging date="2018-06-24" dateMdrm="VVQMY379" value30="2430000000" value30Mdrm="VVQMY433"
value60="2187000000" value60Mdrm="VVQMY434" value90="1968300000" value90Mdrm="VVQMY435" value180="1574640000"
value180Mdrm="VVQMY436" value360="1259712000" value360Mdrm="VVQMY437" valueGT360="755827200" valueGT360Mdrm="VVQMY438"/>
  <securityLiabilityAging date="2018-06-25" dateMdrm="VVQMY379" value30="2340000000" value30Mdrm="VVQMY433"
value60="2106000000" value60Mdrm="VVQMY434" value90="1895400000" value90Mdrm="VVQMY435" value180="1516320000"
value180Mdrm="VVQMY436" value360="1213056000" value360Mdrm="VVQMY437" valueGT360="727833600" valueGT360Mdrm="VVQMY438"/>
  <securityLiabilityAging date="2018-06-28" dateMdrm="VVQMY379" value30="2250000000" value30Mdrm="VVQMY433"
value60="2025000000" value60Mdrm="VVQMY434" value90="1822500000" value90Mdrm="VVQMY435" value180="1458000000"
value180Mdrm="VVQMY436" value360="1166400000" value360Mdrm="VVQMY437" valueGT360="699840000" valueGT360Mdrm="VVQMY438"/>
  <securityLiabilityAging date="2018-06-29" dateMdrm="VVQMY379" value30="2340000000" value30Mdrm="VVQMY433"
value60="2106000000" value60Mdrm="VVQMY434" value90="1895400000" value90Mdrm="VVQMY435" value180="1516320000"
value180Mdrm="VVQMY436" value360="1213056000" value360Mdrm="VVQMY437" valueGT360="727833600" valueGT360Mdrm="VVQMY438"/>
  <securityLiabilityAging date="2018-06-30" dateMdrm="VVQMY379" value30="2430000000" value30Mdrm="VVQMY433"
value60="2187000000" value60Mdrm="VVQMY434" value90="1968300000" value90Mdrm="VVQMY435" value180="1574640000"
value180Mdrm="VVQMY436" value360="1259712000" value360Mdrm="VVQMY437" valueGT360="755827200" valueGT360Mdrm="VVQMY438"/>
  </tradingDesk>
  <tradingDesk deskName="Foreign Exchange" deskNameMdrm="VVQMY384" deskIdentifier="CI001" deskIDMdrm="VVQMY383"
deskDescription="Market maker in G10 FX currencies, including spot, forwards, NDFs and OTC options" deskDescriptionMdrm="VVQMW891"
currency="USD" currencyMdrm="VVQMY385">
  <coveredActivity tradingActivity="Liquidity Mgmt" activityMdrm="VVQMW890"/>
  <coveredActivity tradingActivity="MM" activityMdrm="VVQMW890"/>
  <coveredActivity tradingActivity="RP" activityMdrm="VVQMW890"/>
  <coveredActivity tradingActivity="Hedging of Excluded" activityMdrm="VVQMW890"/>
  <tradingProduct product="FX Forwards" productMdrm="VVQMW900" isMain="1" mainMdrm="VVQMW911"
includedInMarketMaking="1" marketMakingMdrm="VVQMW912" isExcluded="0" excludedMdrm="VVQMY898" isExcludedReported="0"
excludedReportedMdrm="VVQMFC43"/>
  <tradingProduct product="FX Spots" productMdrm="VVQMW900" isMain="1" mainMdrm="VVQMW911"
includedInMarketMaking="1" marketMakingMdrm="VVQMW912" isExcluded="1" excludedMdrm="VVQMY898" isExcludedReported="1"
excludedReportedMdrm="VVQMFC43"/>
  <tradingProduct product="FX Futures" productMdrm="VVQMW900" isMain="1" mainMdrm="VVQMW911"
includedInMarketMaking="1" marketMakingMdrm="VVQMW912" isExcluded="0" excludedMdrm="VVQMY898" isExcludedReported="0"
excludedReportedMdrm="VVQMFC43"/>
  <tradingProduct product="FX Options" productMdrm="VVQMW900" isMain="0" mainMdrm="VVQMW911"
includedInMarketMaking="1" marketMakingMdrm="VVQMW912" isExcluded="0" excludedMdrm="VVQMY898" isExcludedReported="0"
excludedReportedMdrm="VVQMFC43"/>
  <tradingProduct product="Non Deliverable Forwards" productMdrm="VVQMW900" isMain="0" mainMdrm="VVQMW911"
includedInMarketMaking="1" marketMakingMdrm="VVQMW912" isExcluded="0" excludedMdrm="VVQMY898" isExcludedReported="0"
excludedReportedMdrm="VVQMFC43"/>
  <legalEntity legalEntityName="Hypothetical FX Liquidity Provider" entityNameMdrm="VVQMY900" isMain="1"
mainMdrm="VVQMY901">
  <entityIdentifier identifier="99999999999999999992" identifierMdrm="VVQMFC45" idType="LEI"
idTypeMdrm="VVQMFC44"/>
  <entityType type="Other" typeMdrm="VVQMY897" otherDescription="Liquidity provider" otherMdrm="VVQMFC46"/>
  </legalEntity>
  <dailyDeskInfo calendarDate="2018-06-01" calendarDateMdrm="VVQMY899" isTradingDay="1" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-02" calendarDateMdrm="VVQMY899" isTradingDay="1" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-03" calendarDateMdrm="VVQMY899" isTradingDay="1" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-04" calendarDateMdrm="VVQMY899" isTradingDay="1" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-05" calendarDateMdrm="VVQMY899" isTradingDay="0" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-06" calendarDateMdrm="VVQMY899" isTradingDay="0" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-07" calendarDateMdrm="VVQMY899" isTradingDay="0" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-08" calendarDateMdrm="VVQMY899" isTradingDay="1" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-09" calendarDateMdrm="VVQMY899" isTradingDay="1" tradingDayMdrm="VVQMY380"
currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
  <dailyDeskInfo calendarDate="2018-06-10" calendarDateMdrm="VVQMY899" isTradingDay="1" tradingDayMdrm="VVQMY380"

```



```

<valueAtRisk date="2018-06-14" dateMdrm="VVQMY379" var="17625000" varMdrm="VVQMY396" stressedVar="35500000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-15" dateMdrm="VVQMY379" var="17250000" varMdrm="VVQMY396" stressedVar="34500000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-16" dateMdrm="VVQMY379" var="16875000" varMdrm="VVQMY396" stressedVar="34000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-17" dateMdrm="VVQMY379" var="16500000" varMdrm="VVQMY396" stressedVar="33000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-18" dateMdrm="VVQMY379" var="16125000" varMdrm="VVQMY396" stressedVar="32500000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-21" dateMdrm="VVQMY379" var="15750000" varMdrm="VVQMY396" stressedVar="31500000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-22" dateMdrm="VVQMY379" var="15375000" varMdrm="VVQMY396" stressedVar="31000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-23" dateMdrm="VVQMY379" var="15000000" varMdrm="VVQMY396" stressedVar="30000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-24" dateMdrm="VVQMY379" var="14625000" varMdrm="VVQMY396" stressedVar="29500000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-25" dateMdrm="VVQMY379" var="14250000" varMdrm="VVQMY396" stressedVar="28500000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-28" dateMdrm="VVQMY379" var="13875000" varMdrm="VVQMY396" stressedVar="28000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-29" dateMdrm="VVQMY379" var="13500000" varMdrm="VVQMY396" stressedVar="27000000"
svarMdrm="VVQMY397"/>
<valueAtRisk date="2018-06-30" dateMdrm="VVQMY379" var="13125000" varMdrm="VVQMY396" stressedVar="26500000"
svarMdrm="VVQMY397"/>
<profitAndLossAttribution date="2018-06-01" dateMdrm="VVQMY379" comprehensive="50836345500"
comprehensiveMdrm="VVQMY398" existingPositions="50000000000" existingPositionsMdrm="VVQMY399" newPositions="3520000000"
newPositionsMdrm="VVQMY400" residual="225000000" residualMdrm="VVQMY401" riskChange="45500" riskChangeMdrm="VVQMY402"
cashFlow="7500000" cashFlowMdrm="VVQMY403" carry="75000" carryMdrm="VVQMY404" valuation="225000" valuationMdrm="VVQMY405"
tradeChanges="250000000" tradeChangesMdrm="VVQMY406" other="1500000" otherMdrm="VVQMY407">
<profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5500000000"
valueMdrm="VVQMY414"/>
<profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11250"
valueMdrm="VVQMY414"/>
<profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22500000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-02" dateMdrm="VVQMY379" comprehensive="51192916500"
comprehensiveMdrm="VVQMY398" existingPositions="50352000000" existingPositionsMdrm="VVQMY399" newPositions="3540000000"
newPositionsMdrm="VVQMY400" residual="226500000" residualMdrm="VVQMY401" riskChange="45000" riskChangeMdrm="VVQMY402"
cashFlow="7550000" cashFlowMdrm="VVQMY403" carry="75500" carryMdrm="VVQMY404" valuation="226000" valuationMdrm="VVQMY405"
tradeChanges="251000000" tradeChangesMdrm="VVQMY406" other="1520000" otherMdrm="VVQMY407">
<profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5538720000"
valueMdrm="VVQMY414"/>
<profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11300"
valueMdrm="VVQMY414"/>
<profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22590000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-03" dateMdrm="VVQMY379" comprehensive="51551457500"
comprehensiveMdrm="VVQMY398" existingPositions="50706000000" existingPositionsMdrm="VVQMY399" newPositions="3560000000"
newPositionsMdrm="VVQMY400" residual="228000000" residualMdrm="VVQMY401" riskChange="44500" riskChangeMdrm="VVQMY402"
cashFlow="7600000" cashFlowMdrm="VVQMY403" carry="76000" carryMdrm="VVQMY404" valuation="227000" valuationMdrm="VVQMY405"
tradeChanges="252000000" tradeChangesMdrm="VVQMY406" other="1510000" otherMdrm="VVQMY407">
<profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5577660000"
valueMdrm="VVQMY414"/>
<profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11350"
valueMdrm="VVQMY414"/>
<profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22680000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-04" dateMdrm="VVQMY379" comprehensive="51912038500"
comprehensiveMdrm="VVQMY398" existingPositions="51062000000" existingPositionsMdrm="VVQMY399" newPositions="3580000000"
newPositionsMdrm="VVQMY400" residual="229500000" residualMdrm="VVQMY401" riskChange="44000" riskChangeMdrm="VVQMY402"
cashFlow="7650000" cashFlowMdrm="VVQMY403" carry="76500" carryMdrm="VVQMY404" valuation="228000" valuationMdrm="VVQMY405"
tradeChanges="253000000" tradeChangesMdrm="VVQMY406" other="1540000" otherMdrm="VVQMY407">
<profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5616820000"
valueMdrm="VVQMY414"/>
<profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11400"
valueMdrm="VVQMY414"/>
<profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22770000"
valueMdrm="VVQMY414"/>

```

```

</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-08" dateMdrm="VVQMY379" comprehensive="52274579500"
comprehensiveMdrm="VVQMY398" existingPositions="5142000000" existingPositionsMdrm="VVQMY399" newPositions="360000000"
newPositionsMdrm="VVQMY400" residual="231000000" residualMdrm="VVQMY401" riskChange="43500" riskChangeMdrm="VVQMY402"
cashFlow="7700000" cashFlowMdrm="VVQMY403" carry="77000" carryMdrm="VVQMY404" valuation="229000" valuationMdrm="VVQMY405"
tradeChanges="254000000" tradeChangesMdrm="VVQMY406" other="1530000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5656200000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11450"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22950000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-09" dateMdrm="VVQMY379" comprehensive="52635160500"
comprehensiveMdrm="VVQMY398" existingPositions="5178000000" existingPositionsMdrm="VVQMY399" newPositions="358000000"
newPositionsMdrm="VVQMY400" residual="232500000" residualMdrm="VVQMY401" riskChange="43000" riskChangeMdrm="VVQMY402"
cashFlow="7750000" cashFlowMdrm="VVQMY403" carry="77500" carryMdrm="VVQMY404" valuation="230000" valuationMdrm="VVQMY405"
tradeChanges="255000000" tradeChangesMdrm="VVQMY406" other="1560000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5695800000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11500"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22950000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-10" dateMdrm="VVQMY379" comprehensive="52993702500"
comprehensiveMdrm="VVQMY398" existingPositions="52138000000" existingPositionsMdrm="VVQMY399" newPositions="356000000"
newPositionsMdrm="VVQMY400" residual="234000000" residualMdrm="VVQMY401" riskChange="43500" riskChangeMdrm="VVQMY402"
cashFlow="7800000" cashFlowMdrm="VVQMY403" carry="78000" carryMdrm="VVQMY404" valuation="231000" valuationMdrm="VVQMY405"
tradeChanges="256000000" tradeChangesMdrm="VVQMY406" other="1550000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5735180000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11550"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="23040000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-11" dateMdrm="VVQMY379" comprehensive="53350244500"
comprehensiveMdrm="VVQMY398" existingPositions="52494000000" existingPositionsMdrm="VVQMY399" newPositions="354000000"
newPositionsMdrm="VVQMY400" residual="235500000" residualMdrm="VVQMY401" riskChange="44000" riskChangeMdrm="VVQMY402"
cashFlow="7850000" cashFlowMdrm="VVQMY403" carry="78500" carryMdrm="VVQMY404" valuation="232000" valuationMdrm="VVQMY405"
tradeChanges="257000000" tradeChangesMdrm="VVQMY406" other="1540000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5774340000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11600"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="23130000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-14" dateMdrm="VVQMY379" comprehensive="53704776500"
comprehensiveMdrm="VVQMY398" existingPositions="52848000000" existingPositionsMdrm="VVQMY399" newPositions="352000000"
newPositionsMdrm="VVQMY400" residual="237000000" residualMdrm="VVQMY401" riskChange="44500" riskChangeMdrm="VVQMY402"
cashFlow="7900000" cashFlowMdrm="VVQMY403" carry="79000" carryMdrm="VVQMY404" valuation="233000" valuationMdrm="VVQMY405"
tradeChanges="258000000" tradeChangesMdrm="VVQMY406" other="1520000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5813280000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11650"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="23220000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-15" dateMdrm="VVQMY379" comprehensive="54057318500"
comprehensiveMdrm="VVQMY398" existingPositions="53200000000" existingPositionsMdrm="VVQMY399" newPositions="350000000"
newPositionsMdrm="VVQMY400" residual="238500000" residualMdrm="VVQMY401" riskChange="45000" riskChangeMdrm="VVQMY402"
cashFlow="7950000" cashFlowMdrm="VVQMY403" carry="79500" carryMdrm="VVQMY404" valuation="234000" valuationMdrm="VVQMY405"
tradeChanges="259000000" tradeChangesMdrm="VVQMY406" other="1510000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5852000000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11700"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="23310000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>

```

```

<profitAndLossAttribution date="2018-06-16" dateMdrm="VVQMY379" comprehensive="54406860500"
comprehensiveMdrm="VVQMY398" existingPositions="53550000000" existingPositionsMdrm="VVQMY399" newPositions="348000000"
newPositionsMdrm="VVQMY400" residual="240000000" residualMdrm="VVQMY401" riskChange="45500" riskChangeMdrm="VVQMY402"
cashFlow="8000000" cashFlowMdrm="VVQMY403" carry="80000" carryMdrm="VVQMY404" valuation="235000" valuationMdrm="VVQMY405"
tradeChanges="259000000" tradeChangesMdrm="VVQMY406" other="1500000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5890500000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11750"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="23310000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-17" dateMdrm="VVQMY379" comprehensive="54750329500"
comprehensiveMdrm="VVQMY398" existingPositions="53898000000" existingPositionsMdrm="VVQMY399" newPositions="346000000"
newPositionsMdrm="VVQMY400" residual="238500000" residualMdrm="VVQMY401" riskChange="46000" riskChangeMdrm="VVQMY402"
cashFlow="7950000" cashFlowMdrm="VVQMY403" carry="79500" carryMdrm="VVQMY404" valuation="234000" valuationMdrm="VVQMY405"
tradeChanges="258000000" tradeChangesMdrm="VVQMY406" other="1520000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5928780000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11700"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="23220000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-18" dateMdrm="VVQMY379" comprehensive="55091768500"
comprehensiveMdrm="VVQMY398" existingPositions="54244000000" existingPositionsMdrm="VVQMY399" newPositions="344000000"
newPositionsMdrm="VVQMY400" residual="237000000" residualMdrm="VVQMY401" riskChange="46500" riskChangeMdrm="VVQMY402"
cashFlow="7900000" cashFlowMdrm="VVQMY403" carry="79000" carryMdrm="VVQMY404" valuation="233000" valuationMdrm="VVQMY405"
tradeChanges="257000000" tradeChangesMdrm="VVQMY406" other="1510000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="5966840000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11650"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="23130000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-21" dateMdrm="VVQMY379" comprehensive="55431247500"
comprehensiveMdrm="VVQMY398" existingPositions="54588000000" existingPositionsMdrm="VVQMY399" newPositions="342000000"
newPositionsMdrm="VVQMY400" residual="235500000" residualMdrm="VVQMY401" riskChange="47000" riskChangeMdrm="VVQMY402"
cashFlow="7850000" cashFlowMdrm="VVQMY403" carry="78500" carryMdrm="VVQMY404" valuation="232000" valuationMdrm="VVQMY405"
tradeChanges="256000000" tradeChangesMdrm="VVQMY406" other="1540000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="6004680000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11600"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="23040000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-22" dateMdrm="VVQMY379" comprehensive="55768686500"
comprehensiveMdrm="VVQMY398" existingPositions="54930000000" existingPositionsMdrm="VVQMY399" newPositions="340000000"
newPositionsMdrm="VVQMY400" residual="234000000" residualMdrm="VVQMY401" riskChange="47500" riskChangeMdrm="VVQMY402"
cashFlow="7800000" cashFlowMdrm="VVQMY403" carry="78000" carryMdrm="VVQMY404" valuation="231000" valuationMdrm="VVQMY405"
tradeChanges="255000000" tradeChangesMdrm="VVQMY406" other="1530000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="6042300000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11550"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22950000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-23" dateMdrm="VVQMY379" comprehensive="56108165500"
comprehensiveMdrm="VVQMY398" existingPositions="55270000000" existingPositionsMdrm="VVQMY399" newPositions="342000000"
newPositionsMdrm="VVQMY400" residual="232500000" residualMdrm="VVQMY401" riskChange="48000" riskChangeMdrm="VVQMY402"
cashFlow="7750000" cashFlowMdrm="VVQMY403" carry="77500" carryMdrm="VVQMY404" valuation="230000" valuationMdrm="VVQMY405"
tradeChanges="254000000" tradeChangesMdrm="VVQMY406" other="1560000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="6079700000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11500"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22860000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-24" dateMdrm="VVQMY379" comprehensive="56449604500"

```



```

comprehensiveMdrm="VVQMY398" existingPositions="5561200000" existingPositionsMdrm="VVQMY399" newPositions="344000000"
newPositionsMdrm="VVQMY400" residual="231000000" residualMdrm="VVQMY401" riskChange="48500" riskChangeMdrm="VVQMY402"
cashFlow="7700000" cashFlowMdrm="VVQMY403" carry="77000" carryMdrm="VVQMY404" valuation="229000" valuationMdrm="VVQMY405"
tradeChanges="253000000" tradeChangesMdrm="VVQMY406" other="1550000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="6117320000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11450"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22770000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-25" dateMdrm="VVQMY379" comprehensive="56793043500"
comprehensiveMdrm="VVQMY398" existingPositions="55956000000" existingPositionsMdrm="VVQMY399" newPositions="346000000"
newPositionsMdrm="VVQMY400" residual="229500000" residualMdrm="VVQMY401" riskChange="49000" riskChangeMdrm="VVQMY402"
cashFlow="7650000" cashFlowMdrm="VVQMY403" carry="76500" carryMdrm="VVQMY404" valuation="228000" valuationMdrm="VVQMY405"
tradeChanges="252000000" tradeChangesMdrm="VVQMY406" other="1540000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="6155160000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11400"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22680000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-28" dateMdrm="VVQMY379" comprehensive="57138471500"
comprehensiveMdrm="VVQMY398" existingPositions="56302000000" existingPositionsMdrm="VVQMY399" newPositions="348000000"
newPositionsMdrm="VVQMY400" residual="228000000" residualMdrm="VVQMY401" riskChange="48500" riskChangeMdrm="VVQMY402"
cashFlow="7600000" cashFlowMdrm="VVQMY403" carry="76000" carryMdrm="VVQMY404" valuation="227000" valuationMdrm="VVQMY405"
tradeChanges="251000000" tradeChangesMdrm="VVQMY406" other="1520000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="6193220000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11350"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22590000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-29" dateMdrm="VVQMY379" comprehensive="57485909500"
comprehensiveMdrm="VVQMY398" existingPositions="56650000000" existingPositionsMdrm="VVQMY399" newPositions="350000000"
newPositionsMdrm="VVQMY400" residual="226500000" residualMdrm="VVQMY401" riskChange="48000" riskChangeMdrm="VVQMY402"
cashFlow="7550000" cashFlowMdrm="VVQMY403" carry="75500" carryMdrm="VVQMY404" valuation="226000" valuationMdrm="VVQMY405"
tradeChanges="250000000" tradeChangesMdrm="VVQMY406" other="1510000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="6231500000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11300"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22500000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<profitAndLossAttribution date="2018-06-30" dateMdrm="VVQMY379" comprehensive="57835377500"
comprehensiveMdrm="VVQMY398" existingPositions="57000000000" existingPositionsMdrm="VVQMY399" newPositions="352000000"
newPositionsMdrm="VVQMY400" residual="225000000" residualMdrm="VVQMY401" riskChange="47500" riskChangeMdrm="VVQMY402"
cashFlow="7500000" cashFlowMdrm="VVQMY403" carry="75000" carryMdrm="VVQMY404" valuation="225000" valuationMdrm="VVQMY405"
tradeChanges="249000000" tradeChangesMdrm="VVQMY406" other="1530000" otherMdrm="VVQMY407">
  <profitAndLossByFactor identifier="RAFS030001" identifierMdrm="VVQMT090" value="6270000000"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030002" identifierMdrm="VVQMT090" value="11250"
valueMdrm="VVQMY414"/>
  <profitAndLossByFactor identifier="RAFS030003" identifierMdrm="VVQMT090" value="22410000"
valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
<positions date="2018-06-01" dateMdrm="VVQMY379" securitiesMarketLong="22500000000"
securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="7500000000" securitiesMarketShortMdrm="VVQMW902"
derivativesMarketReceivable="56250000000" derivativesMarketReceivableMdrm="VVQMY904" derivativesMarketPayable="16875000000"
derivativesMarketPayableMdrm="VVQMY905" derivativesNotionalReceivable="281250000000" derivativesNotionalReceivableMdrm="VVQMY902"
derivativesNotionalPayable="67500000000" derivativesNotionalPayableMdrm="VVQMY903"/>
  <positions date="2018-06-02" dateMdrm="VVQMY379" securitiesMarketLong="225352000000"
securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="75225000000" securitiesMarketShortMdrm="VVQMW902"
derivativesMarketReceivable="56338000000" derivativesMarketReceivableMdrm="VVQMY904" derivativesMarketPayable="169256250000"
derivativesMarketPayableMdrm="VVQMY905" derivativesNotionalReceivable="281690000000" derivativesNotionalReceivableMdrm="VVQMY902"
derivativesNotionalPayable="67702500000" derivativesNotionalPayableMdrm="VVQMY903"/>
  <positions date="2018-06-03" dateMdrm="VVQMY379" securitiesMarketLong="225706000000"
securitiesMarketLongMdrm="VVQMW901" securitiesMarketShort="75451500000" securitiesMarketShortMdrm="VVQMW902"
derivativesMarketReceivable="56426500000" derivativesMarketReceivableMdrm="VVQMY904" derivativesMarketPayable="169765875000"
derivativesMarketPayableMdrm="VVQMY905" derivativesNotionalReceivable="282132500000" derivativesNotionalReceivableMdrm="VVQMY902"

```


nonCustomerSecuritiesMarketValueMdrm="VVQMW909" grossNonCustomerSecuritiesVolume="45631950"
 nonCustomerSecuritiesVolumeMdrm="VVQMW910" grossNonCustomerDerivativesNotionalValue="653554650000"
 nonCustomerDerivativesNotionalValueMdrm="VVQMW907" grossNonCustomerDerivativesVolume="654"
 nonCustomerDerivativesVolumeMdrm="VVQMW908" grossInterDeskSecuritiesMarketValue="22815975000"
 interDeskSecuritiesMarketValueMdrm="VVQMY906" grossInterDeskSecuritiesVolume="22815975" interDeskSecuritiesVolumeMdrm="VVQMY907"
 grossInterDeskDerivativesNotionalValue="326777325000" interDeskDerivativesNotionalValueMdrm="VVQMY908"
 grossInterDeskDerivativesVolume="327" interDeskDerivativesVolumeMdrm="VVQMY909" grossInterAffiliateSecuritiesMarketValue="22815975000"
 interAffiliateSecuritiesMarketValueMdrm="VVQMY910" grossInterAffiliateSecuritiesVolume="22815975"
 interAffiliateSecuritiesVolumeMdrm="VVQMY911" grossInterAffiliateDerivativesNotionalValue="326777325000"
 interAffiliateDerivativesNotionalValueMdrm="VVQMY912" grossInterAffiliateDerivativesVolume="327"
 interAffiliateDerivativesVolumeMdrm="VVQMY913"/>

<transactionVolumes date="2018-06-29" dateMdrm="VVQMY379" grossCustomerSecuritiesMarketValue="60890600000"
 customerSecuritiesMarketValueMdrm="VVQMW905" grossCustomerSecuritiesVolume="60890600" customerSecuritiesVolumeMdrm="VVQMW906"
 grossCustomerDerivativesNotionalValue="872325400000" customerDerivativesNotionalValueMdrm="VVQMW903"
 grossCustomerDerivativesVolume="872" customerDerivativesVolumeMdrm="VVQMW904" grossNonCustomerSecuritiesMarketValue="45667950000"
 nonCustomerSecuritiesMarketValueMdrm="VVQMW909" grossNonCustomerSecuritiesVolume="45667950"
 nonCustomerSecuritiesVolumeMdrm="VVQMW910" grossNonCustomerDerivativesNotionalValue="654244050000"
 nonCustomerDerivativesNotionalValueMdrm="VVQMW907" grossNonCustomerDerivativesVolume="654"
 nonCustomerDerivativesVolumeMdrm="VVQMW908" grossInterDeskSecuritiesMarketValue="22833975000"
 interDeskSecuritiesMarketValueMdrm="VVQMY906" grossInterDeskSecuritiesVolume="22833975" interDeskSecuritiesVolumeMdrm="VVQMY907"
 grossInterDeskDerivativesNotionalValue="327122025000" interDeskDerivativesNotionalValueMdrm="VVQMY908"
 grossInterDeskDerivativesVolume="327" interDeskDerivativesVolumeMdrm="VVQMY909" grossInterAffiliateSecuritiesMarketValue="22833975000"
 interAffiliateSecuritiesMarketValueMdrm="VVQMY910" grossInterAffiliateSecuritiesVolume="22833975"
 interAffiliateSecuritiesVolumeMdrm="VVQMY911" grossInterAffiliateDerivativesNotionalValue="327122025000"
 interAffiliateDerivativesNotionalValueMdrm="VVQMY912" grossInterAffiliateDerivativesVolume="327"
 interAffiliateDerivativesVolumeMdrm="VVQMY913"/>

<transactionVolumes date="2018-06-30" dateMdrm="VVQMY379" grossCustomerSecuritiesMarketValue="60940000000"
 customerSecuritiesMarketValueMdrm="VVQMW905" grossCustomerSecuritiesVolume="60940000" customerSecuritiesVolumeMdrm="VVQMW906"
 grossCustomerDerivativesNotionalValue="873260000000" customerDerivativesNotionalValueMdrm="VVQMW903"
 grossCustomerDerivativesVolume="873" customerDerivativesVolumeMdrm="VVQMW904" grossNonCustomerSecuritiesMarketValue="45705000000"
 nonCustomerSecuritiesMarketValueMdrm="VVQMW909" grossNonCustomerSecuritiesVolume="45705000"
 nonCustomerSecuritiesVolumeMdrm="VVQMW910" grossNonCustomerDerivativesNotionalValue="654945000000"
 nonCustomerDerivativesNotionalValueMdrm="VVQMW907" grossNonCustomerDerivativesVolume="655"
 nonCustomerDerivativesVolumeMdrm="VVQMW908" grossInterDeskSecuritiesMarketValue="22852500000"
 interDeskSecuritiesMarketValueMdrm="VVQMY906" grossInterDeskSecuritiesVolume="22852500" interDeskSecuritiesVolumeMdrm="VVQMY907"
 grossInterDeskDerivativesNotionalValue="327472500000" interDeskDerivativesNotionalValueMdrm="VVQMY908"
 grossInterDeskDerivativesVolume="327" interDeskDerivativesVolumeMdrm="VVQMY909" grossInterAffiliateSecuritiesMarketValue="22852500000"
 interAffiliateSecuritiesMarketValueMdrm="VVQMY910" grossInterAffiliateSecuritiesVolume="22852500"
 interAffiliateSecuritiesVolumeMdrm="VVQMY911" grossInterAffiliateDerivativesNotionalValue="327472500000"
 interAffiliateDerivativesNotionalValueMdrm="VVQMY912" grossInterAffiliateDerivativesVolume="327"
 interAffiliateDerivativesVolumeMdrm="VVQMY913"/>

<securityAssetAging date="2018-06-01" dateMdrm="VVQMY379" value30="213750000000" value30Mdrm="VVQMY426"
 value60="171000000000" value60Mdrm="VVQMY427" value90="128250000000" value90Mdrm="VVQMY428" value180="64125000000"
 value180Mdrm="VVQMY429" value360="192375000000" value360Mdrm="VVQMY430" valueGT360="2885625000" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-02" dateMdrm="VVQMY379" value30="214084400000" value30Mdrm="VVQMY426"
 value60="171267520000" value60Mdrm="VVQMY427" value90="128450640000" value90Mdrm="VVQMY428" value180="64225320000"
 value180Mdrm="VVQMY429" value360="192675960000" value360Mdrm="VVQMY430" valueGT360="2890139400" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-03" dateMdrm="VVQMY379" value30="214420700000" value30Mdrm="VVQMY426"
 value60="171536560000" value60Mdrm="VVQMY427" value90="128652420000" value90Mdrm="VVQMY428" value180="64326210000"
 value180Mdrm="VVQMY429" value360="192978630000" value360Mdrm="VVQMY430" valueGT360="2894679450" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-04" dateMdrm="VVQMY379" value30="214758900000" value30Mdrm="VVQMY426"
 value60="171807120000" value60Mdrm="VVQMY427" value90="128855340000" value90Mdrm="VVQMY428" value180="64427670000"
 value180Mdrm="VVQMY429" value360="193283010000" value360Mdrm="VVQMY430" valueGT360="2899245150" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-08" dateMdrm="VVQMY379" value30="215099000000" value30Mdrm="VVQMY426"
 value60="172079200000" value60Mdrm="VVQMY427" value90="129059400000" value90Mdrm="VVQMY428" value180="64529700000"
 value180Mdrm="VVQMY429" value360="193589100000" value360Mdrm="VVQMY430" valueGT360="2903836500" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-09" dateMdrm="VVQMY379" value30="215441000000" value30Mdrm="VVQMY426"
 value60="172352800000" value60Mdrm="VVQMY427" value90="129264600000" value90Mdrm="VVQMY428" value180="64632300000"
 value180Mdrm="VVQMY429" value360="193896900000" value360Mdrm="VVQMY430" valueGT360="2908453500" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-10" dateMdrm="VVQMY379" value30="215781100000" value30Mdrm="VVQMY426"
 value60="172624880000" value60Mdrm="VVQMY427" value90="129468660000" value90Mdrm="VVQMY428" value180="64734330000"
 value180Mdrm="VVQMY429" value360="194202990000" value360Mdrm="VVQMY430" valueGT360="2913044850" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-11" dateMdrm="VVQMY379" value30="216119300000" value30Mdrm="VVQMY426"
 value60="172895440000" value60Mdrm="VVQMY427" value90="129671580000" value90Mdrm="VVQMY428" value180="64835790000"
 value180Mdrm="VVQMY429" value360="194507370000" value360Mdrm="VVQMY430" valueGT360="2917610550" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-14" dateMdrm="VVQMY379" value30="216455600000" value30Mdrm="VVQMY426"
 value60="173164480000" value60Mdrm="VVQMY427" value90="129873360000" value90Mdrm="VVQMY428" value180="64936680000"
 value180Mdrm="VVQMY429" value360="194810040000" value360Mdrm="VVQMY430" valueGT360="2922150600" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-15" dateMdrm="VVQMY379" value30="216790000000" value30Mdrm="VVQMY426"
 value60="173432000000" value60Mdrm="VVQMY427" value90="130074000000" value90Mdrm="VVQMY428" value180="65037000000"
 value180Mdrm="VVQMY429" value360="195111000000" value360Mdrm="VVQMY430" valueGT360="2926665000" valueGT360Mdrm="VVQMY431"/>

<securityAssetAging date="2018-06-16" dateMdrm="VVQMY379" value30="217122500000" value30Mdrm="VVQMY426"
 value60="173698000000" value60Mdrm="VVQMY427" value90="130273500000" value90Mdrm="VVQMY428" value180="65136750000"

value180Mdrm="VVQMY429" value360="19541025000" value360Mdrm="VVQMY430" valueGT360="2931153750" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-17" dateMdrm="VVQMY379" value30="217453100000" value30Mdrm="VVQMY426"
value60="173962480000" value60Mdrm="VVQMY427" value90="130471860000" value90Mdrm="VVQMY428" value180="65235930000"
value180Mdrm="VVQMY429" value360="19570779000" value360Mdrm="VVQMY430" valueGT360="2935616850" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-18" dateMdrm="VVQMY379" value30="217781800000" value30Mdrm="VVQMY426"
value60="174225440000" value60Mdrm="VVQMY427" value90="130669080000" value90Mdrm="VVQMY428" value180="65334540000"
value180Mdrm="VVQMY429" value360="19600362000" value360Mdrm="VVQMY430" valueGT360="2940054300" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-21" dateMdrm="VVQMY379" value30="218108600000" value30Mdrm="VVQMY426"
value60="174486880000" value60Mdrm="VVQMY427" value90="130865160000" value90Mdrm="VVQMY428" value180="65432580000"
value180Mdrm="VVQMY429" value360="19629774000" value360Mdrm="VVQMY430" valueGT360="2944466100" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-22" dateMdrm="VVQMY379" value30="218433500000" value30Mdrm="VVQMY426"
value60="174746800000" value60Mdrm="VVQMY427" value90="131060100000" value90Mdrm="VVQMY428" value180="65530050000"
value180Mdrm="VVQMY429" value360="19659015000" value360Mdrm="VVQMY430" valueGT360="2948852250" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-23" dateMdrm="VVQMY379" value30="218756500000" value30Mdrm="VVQMY426"
value60="175005200000" value60Mdrm="VVQMY427" value90="131253900000" value90Mdrm="VVQMY428" value180="65626950000"
value180Mdrm="VVQMY429" value360="19688085000" value360Mdrm="VVQMY430" valueGT360="2953212750" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-24" dateMdrm="VVQMY379" value30="219081400000" value30Mdrm="VVQMY426"
value60="175265120000" value60Mdrm="VVQMY427" value90="131448840000" value90Mdrm="VVQMY428" value180="65724420000"
value180Mdrm="VVQMY429" value360="19717326000" value360Mdrm="VVQMY430" valueGT360="2957598900" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-25" dateMdrm="VVQMY379" value30="219408200000" value30Mdrm="VVQMY426"
value60="175526560000" value60Mdrm="VVQMY427" value90="131644920000" value90Mdrm="VVQMY428" value180="65822460000"
value180Mdrm="VVQMY429" value360="19746738000" value360Mdrm="VVQMY430" valueGT360="2962010700" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-28" dateMdrm="VVQMY379" value30="219736900000" value30Mdrm="VVQMY426"
value60="175789520000" value60Mdrm="VVQMY427" value90="131842140000" value90Mdrm="VVQMY428" value180="65921070000"
value180Mdrm="VVQMY429" value360="19776321000" value360Mdrm="VVQMY430" valueGT360="2966448150" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-29" dateMdrm="VVQMY379" value30="220067500000" value30Mdrm="VVQMY426"
value60="176054000000" value60Mdrm="VVQMY427" value90="132040500000" value90Mdrm="VVQMY428" value180="66020250000"
value180Mdrm="VVQMY429" value360="19806075000" value360Mdrm="VVQMY430" valueGT360="2970911250" valueGT360Mdrm="VVQMY431"/>
<securityAssetAging date="2018-06-30" dateMdrm="VVQMY379" value30="220400000000" value30Mdrm="VVQMY426"
value60="176320000000" value60Mdrm="VVQMY427" value90="132240000000" value90Mdrm="VVQMY428" value180="66120000000"
value180Mdrm="VVQMY429" value360="19836000000" value360Mdrm="VVQMY430" valueGT360="2975400000" valueGT360Mdrm="VVQMY431"/>
<securityLiabilityAging date="2018-06-01" dateMdrm="VVQMY379" value30="71250000000" value30Mdrm="VVQMY433"
value60="57000000000" value60Mdrm="VVQMY434" value90="42750000000" value90Mdrm="VVQMY435" value180="21375000000"
value180Mdrm="VVQMY436" value360="6412500000" value360Mdrm="VVQMY437" valueGT360="961875000" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-02" dateMdrm="VVQMY379" value30="71463750000" value30Mdrm="VVQMY433"
value60="57171000000" value60Mdrm="VVQMY434" value90="42878250000" value90Mdrm="VVQMY435" value180="21439125000"
value180Mdrm="VVQMY436" value360="6431737500" value360Mdrm="VVQMY437" valueGT360="964760625" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-03" dateMdrm="VVQMY379" value30="71678925000" value30Mdrm="VVQMY433"
value60="57343140000" value60Mdrm="VVQMY434" value90="43007355000" value90Mdrm="VVQMY435" value180="21503677500"
value180Mdrm="VVQMY436" value360="6451103250" value360Mdrm="VVQMY437" valueGT360="967665488" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-04" dateMdrm="VVQMY379" value30="71895525000" value30Mdrm="VVQMY433"
value60="57516420000" value60Mdrm="VVQMY434" value90="43137315000" value90Mdrm="VVQMY435" value180="21568657500"
value180Mdrm="VVQMY436" value360="6470597250" value360Mdrm="VVQMY437" valueGT360="970589588" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-08" dateMdrm="VVQMY379" value30="72113550000" value30Mdrm="VVQMY433"
value60="57690840000" value60Mdrm="VVQMY434" value90="43268130000" value90Mdrm="VVQMY435" value180="21634065000"
value180Mdrm="VVQMY436" value360="6490219500" value360Mdrm="VVQMY437" valueGT360="973532925" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-09" dateMdrm="VVQMY379" value30="72333000000" value30Mdrm="VVQMY433"
value60="57866400000" value60Mdrm="VVQMY434" value90="43399800000" value90Mdrm="VVQMY435" value180="21699900000"
value180Mdrm="VVQMY436" value360="6509970000" value360Mdrm="VVQMY437" valueGT360="976495500" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-10" dateMdrm="VVQMY379" value30="72553875000" value30Mdrm="VVQMY433"
value60="58043100000" value60Mdrm="VVQMY434" value90="43532325000" value90Mdrm="VVQMY435" value180="21766162500"
value180Mdrm="VVQMY436" value360="6529848750" value360Mdrm="VVQMY437" valueGT360="979477313" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-11" dateMdrm="VVQMY379" value30="72776175000" value30Mdrm="VVQMY433"
value60="58220940000" value60Mdrm="VVQMY434" value90="43665705000" value90Mdrm="VVQMY435" value180="21832852500"
value180Mdrm="VVQMY436" value360="6549855750" value360Mdrm="VVQMY437" valueGT360="982478363" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-14" dateMdrm="VVQMY379" value30="72999900000" value30Mdrm="VVQMY433"
value60="58399920000" value60Mdrm="VVQMY434" value90="43799940000" value90Mdrm="VVQMY435" value180="21899970000"
value180Mdrm="VVQMY436" value360="6569991000" value360Mdrm="VVQMY437" valueGT360="985498650" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-15" dateMdrm="VVQMY379" value30="73225050000" value30Mdrm="VVQMY433"
value60="58580040000" value60Mdrm="VVQMY434" value90="43935030000" value90Mdrm="VVQMY435" value180="21967515000"
value180Mdrm="VVQMY436" value360="6590254500" value360Mdrm="VVQMY437" valueGT360="988538175" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-16" dateMdrm="VVQMY379" value30="73451625000" value30Mdrm="VVQMY433"
value60="58761300000" value60Mdrm="VVQMY434" value90="44070975000" value90Mdrm="VVQMY435" value180="22035487500"
value180Mdrm="VVQMY436" value360="6610646250" value360Mdrm="VVQMY437" valueGT360="991596938" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-17" dateMdrm="VVQMY379" value30="73679625000" value30Mdrm="VVQMY433"
value60="58943700000" value60Mdrm="VVQMY434" value90="44207775000" value90Mdrm="VVQMY435" value180="22103887500"
value180Mdrm="VVQMY436" value360="6631166250" value360Mdrm="VVQMY437" valueGT360="994674938" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-18" dateMdrm="VVQMY379" value30="73906200000" value30Mdrm="VVQMY433"
value60="59124960000" value60Mdrm="VVQMY434" value90="44343720000" value90Mdrm="VVQMY435" value180="22171860000"
value180Mdrm="VVQMY436" value360="6651558000" value360Mdrm="VVQMY437" valueGT360="997733700" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-21" dateMdrm="VVQMY379" value30="74131350000" value30Mdrm="VVQMY433"
value60="59305080000" value60Mdrm="VVQMY434" value90="44478810000" value90Mdrm="VVQMY435" value180="22239405000"
value180Mdrm="VVQMY436" value360="6671821500" value360Mdrm="VVQMY437" valueGT360="1000773225" valueGT360Mdrm="VVQMY438"/>

```
<securityLiabilityAging date="2018-06-22" dateMdrm="VVQMY379" value30="74355075000" value30Mdrm="VVQMY433"
value60="59484060000" value60Mdrm="VVQMY434" value90="44613045000" value90Mdrm="VVQMY435" value180="22306522500"
value180Mdrm="VVQMY436" value360="6691956750" value360Mdrm="VVQMY437" valueGT360="1003793513" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-23" dateMdrm="VVQMY379" value30="74577375000" value30Mdrm="VVQMY433"
value60="59661900000" value60Mdrm="VVQMY434" value90="44746425000" value90Mdrm="VVQMY435" value180="22373212500"
value180Mdrm="VVQMY436" value360="6711963750" value360Mdrm="VVQMY437" valueGT360="1006794563" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-24" dateMdrm="VVQMY379" value30="74798250000" value30Mdrm="VVQMY433"
value60="59838600000" value60Mdrm="VVQMY434" value90="44878950000" value90Mdrm="VVQMY435" value180="22439475000"
value180Mdrm="VVQMY436" value360="6731842500" value360Mdrm="VVQMY437" valueGT360="1009776375" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-25" dateMdrm="VVQMY379" value30="75017700000" value30Mdrm="VVQMY433"
value60="60014160000" value60Mdrm="VVQMY434" value90="45010620000" value90Mdrm="VVQMY435" value180="22505310000"
value180Mdrm="VVQMY436" value360="6751593000" value360Mdrm="VVQMY437" valueGT360="1012738950" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-28" dateMdrm="VVQMY379" value30="75235725000" value30Mdrm="VVQMY433"
value60="60188580000" value60Mdrm="VVQMY434" value90="45141435000" value90Mdrm="VVQMY435" value180="22570717500"
value180Mdrm="VVQMY436" value360="6771215250" value360Mdrm="VVQMY437" valueGT360="1015682288" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-29" dateMdrm="VVQMY379" value30="75452325000" value30Mdrm="VVQMY433"
value60="60361860000" value60Mdrm="VVQMY434" value90="45271395000" value90Mdrm="VVQMY435" value180="22635697500"
value180Mdrm="VVQMY436" value360="6790709250" value360Mdrm="VVQMY437" valueGT360="1018606388" valueGT360Mdrm="VVQMY438"/>
<securityLiabilityAging date="2018-06-30" dateMdrm="VVQMY379" value30="75667500000" value30Mdrm="VVQMY433"
value60="60534000000" value60Mdrm="VVQMY434" value90="45400500000" value90Mdrm="VVQMY435" value180="22700250000"
value180Mdrm="VVQMY436" value360="6810075000" value360Mdrm="VVQMY437" valueGT360="1021511250" valueGT360Mdrm="VVQMY438"/>
</tradingDesk>
</volckerMetricsReport>
```

Annex C: Volcker XSD

```
<?xml version="1.0" encoding="UTF-8"?>
<xs:schema xmlns:xs="http://www.w3.org/2001/XMLSchema" elementFormDefault="qualified" attributeFormDefault="unqualified" version="2018-06-05"
xml:lang="EN">
  <!--THIS SCHEMA IS A DRAFT INTENDED FOR ANALYSIS AND REVISION PURPOSES ONLY. DO NOT IMPLEMENT IN PRODUCTION
ENVIRONMENTS. -->
  <!--Custom Type Definitions-->
  <xs:simpleType name="booleanFlag_type">
    <xs:annotation>
      <xs:appinfo>
        <xs:documentation>0 = No</xs:documentation>
        <xs:documentation>1 = Yes</xs:documentation>
      </xs:appinfo>
    </xs:annotation>
    <xs:restriction base="xs:boolean">
      <xs:pattern value="[01]{1}" />
    </xs:restriction>
  </xs:simpleType>
  <xs:simpleType name="decimal24_2_type">
    <xs:annotation>
      <xs:documentation>Custom datatype, large decimal totalDig 24,FracDig 2.</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:decimal">
      <xs:totalDigits value="24"/>
      <xs:fractionDigits value="2"/>
    </xs:restriction>
  </xs:simpleType>
  <xs:simpleType name="decimal24_4_type">
    <xs:annotation>
      <xs:documentation>Custom datatype, large decimal totalDig 24,FracDig 4.</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:decimal">
      <xs:totalDigits value="24"/>
      <xs:fractionDigits value="4"/>
    </xs:restriction>
  </xs:simpleType>
  <xs:simpleType name="decimal24_8_type">
    <xs:annotation>
      <xs:documentation>Custom datatype, large decimal totalDig 24,FracDig 8.</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:decimal">
      <xs:totalDigits value="24"/>
      <xs:fractionDigits value="8"/>
    </xs:restriction>
  </xs:simpleType>
  <xs:simpleType name="integer24_type">
    <xs:annotation>
      <xs:documentation>Custom datatype, large integer totalDig 24.</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:integer">
      <xs:totalDigits value="24"/>
    </xs:restriction>
  </xs:simpleType>
  <xs:simpleType name="nonNegInteger24_type">
    <xs:annotation>
      <xs:documentation>Custom datatype, large, non-negative integer totalDig 24.</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:nonNegativeInteger">
      <xs:totalDigits value="24"/>
    </xs:restriction>
  </xs:simpleType>
  <xs:simpleType name="string8_type">
    <xs:restriction base="xs:string">
      <xs:maxLength value="8"/>
    </xs:restriction>
  </xs:simpleType>
  <xs:simpleType name="string25_type">
    <xs:restriction base="xs:string">
      <xs:maxLength value="25"/>
    </xs:restriction>
  </xs:simpleType>
</xs:schema>
```

```

</xs:simpleType>
<xs:simpleType name="string50_type">
  <xs:restriction base="xs:string">
    <xs:maxLength value="50"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="string100_type">
  <xs:restriction base="xs:string">
    <xs:maxLength value="100"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="string250_type">
  <xs:restriction base="xs:string">
    <xs:maxLength value="250"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="string500_type">
  <xs:restriction base="xs:string">
    <xs:maxLength value="500"/>
  </xs:restriction>
</xs:simpleType>
<xs:attributeGroup name="grpFileDescription">
  <xs:annotation>
    <xs:documentation>Attributes describing the submission file</xs:documentation>
  </xs:annotation>
  <xs:attribute name="fileVersion" type="xs:integer" use="required">
    <xs:annotation>
      <xs:documentation>Report file version number.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="fileVersionMdrm" default="VVQMR656">
    <xs:annotation>
      <xs:documentation>Unique metadata tag.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMR656"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="createDate" type="xs:date" use="required">
    <xs:annotation>
      <xs:documentation>Report creation date. Use ISO8601 format (YYYY-MM-DD).</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="createDateMdrm" default="VVQMF841">
    <xs:annotation>
      <xs:documentation>Unique metadata tag.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMF841"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="createTime" type="xs:time" use="required">
    <xs:annotation>
      <xs:documentation>Report creation time. Use ISO8601 time-zone offset format
(hh:mm:ssZ).</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="createTimeMdrm" default="VVQMF842">
    <xs:annotation>
      <xs:documentation>Unique metadata tag.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMF842"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="reportingForm" use="required">
    <xs:annotation>

```

```

                <xs:documentation>Report format or name.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="xs:string">
                    <xs:enumeration value="VOLCKER"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="reportFormMdrm" default="VVQMC752">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMC752"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="asOfDate" type="xs:date" use="required">
            <xs:annotation>
                <xs:documentation>Information cut-off date. Use ISO8601 format (YYYY-MM-DD).</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="asOfDateMdrm" default="VVQM9999">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQM9999"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
    </xs:attributeGroup>
    <xs:attributeGroup name="grpReportingFirm">
        <xs:annotation>
            <xs:documentation>Attributes describing the Reporting Firm</xs:documentation>
        </xs:annotation>
        <!-- Firm_Name -->
        <xs:attribute name="firmIdentifier" use="required">
            <xs:annotation>
                <xs:documentation>Federal Reserve RSSD identifier assigned to firm.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="xs:string">
                    <xs:maxLength value="10"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="firmIdMdrm" default="VVQM9001">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQM9001"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="firmName" type="string100_type" use="required">
            <xs:annotation>
                <xs:documentation>Financial firm name.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <!-- Firm Identifier -->
        <xs:attribute name="firmNameMdrm" default="VVQM9017">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQM9017"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
    </xs:attributeGroup>

```

```

        </xs:simpleType>
    </xs:attribute>
</xs:attributeGroup>
<xs:attribute name="grpRiskAndPositionLimitRef">
    <xs:annotation>
        <xs:documentation>Attributes describing the Risk And Position Limit Reference Schedule</xs:documentation>
    </xs:annotation>
    <xs:attribute name="identifier" type="string100_type" use="required">
        <xs:annotation>
            <xs:documentation>A character string to be used as the permanent unique identifier for the limit. The limit
            identifier is permanent in the sense that it has the same meaning in all future quantitative measurements submissions, even if the set of trading desks to
            which the limit applies changes.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="identifierMdrm" default="VVQTY382">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQTY382"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="name" type="string100_type" use="required">
        <xs:annotation>
            <xs:documentation>The name of the limit.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="nameMdrm" default="VVQMW892">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW892"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="description" type="string250_type" use="required">
        <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>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW893"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="isIntraDay" type="booleanFlag_type" use="required">
        <xs:annotation>
            <xs:documentation>Indicate whether the limit is an intraday limit or an end-of-day limit.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="intraDayMdrm" default="VVQMY925">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY925"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="unit" type="string50_type" use="required">
        <xs:annotation>
            <xs:documentation>The unit in which the limit is measured, e.g., basis points, USD, etc.</xs:documentation>
        </xs:annotation>
    </xs:attribute>

```



```

</xs:attribute>
<xs:attribute name="unitMdrm" default="VVQMY391">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY391"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="netOrGross" use="required">
  <xs:annotation>
    <xs:documentation>Indicate whether the limit measures risk on a net or gross basis.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="xs:string">
      <xs:enumeration value="Net"/>
      <xs:enumeration value="Gross"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="netOrGrossMdrm" default="VVQMW895">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW895"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="category" use="required">
  <xs:annotation>
    <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>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="xs:string">
      <xs:enumeration value="VAR"/>
      <xs:enumeration value="POS"/>
      <xs:enumeration value="SENS"/>
      <xs:enumeration value="SCENARIO"/>
      <xs:enumeration value="OTHER"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="categoryMdrm" default="VVQMW896">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW896"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="otherDescription" type="string250_type">
  <xs:annotation>
    <xs:documentation>Enter description of the "Other" category identified in [Type of limit].</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="otherDescriptionMdrm" default="VVQMW894">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">

```

```

        <xs:enumeration value="VVQMW894"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
</xs:attributeGroup>
<xs:attributeGroup name="grpRiskFactorSensitivityRef">
  <xs:annotation>
    <xs:documentation>Attributes describing the Risk Factor Sensitivity Reference Schedule</xs:documentation>
  </xs:annotation>
  <xs:attribute name="identifier" type="string100_type" use="required">
    <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"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="name" type="string100_type" use="required">
    <xs:annotation>
      <xs:documentation>The name of the Risk Factor Sensitivity.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="nameMdrm" default="VVQMY392">
    <xs:annotation>
      <xs:documentation>Unique metadata tag.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY392"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="description" type="string250_type" use="required">
    <xs:annotation>
      <xs:documentation>Provide a description of the Risk Factor Sensitivity.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="descriptionMdrm" default="VVQMW897">
    <xs:annotation>
      <xs:documentation>Unique metadata tag.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMW897"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="unit" type="string50_type" use="required">
    <xs:annotation>
      <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">
        <xs:enumeration value="VVQMY394"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>

```

```

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

```

```

</xs:annotation>
<xs:attribute name="positionLimitIdentifier" type="string100_type" use="required">
  <xs:annotation>
    <xs:documentation>Enter the Limit identifier listed in the Risk and Position Limits Information
Schedule.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="PLIDMdrm" default="VVQYY382">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQYY382"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="riskFactorSensitivityIdentifier" type="string100_type" use="required">
  <xs:annotation>
    <xs:documentation>Enter the Sensitivity identifier listed in the Risk Factor Sensitivities Information
Schedule.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="RFSIDMdrm" default="VVQYT088">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQYT088"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
</xs:attributeGroup>
<xs:attributeGroup name="grpRfsToRafXRef">
  <xs:annotation>
    <xs:documentation>Attributes describing the Risk Factor Sensitivity to Risk Attribution Factor Cross Reference
Schedule.</xs:documentation>
  </xs:annotation>
  <xs:attribute name="riskFactorSensitivityIdentifier" type="string100_type" use="required">
    <xs:annotation>
      <xs:documentation>Enter the Sensitivity identifier listed in the Risk Factor Sensitivities Information
Schedule.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="RFSIDMdrm" default="VVQXT088">
    <xs:annotation>
      <xs:documentation>Unique metadata tag.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQXT088"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
  <xs:attribute name="riskFactorAttributionIdentifier" type="string100_type" use="required">
    <xs:annotation>
      <xs:documentation>Enter the Risk Factor Attribution identifier listed in the Risk Factor Attribution Information
Schedule.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="RFAIDMdrm" default="VVQXT090">
    <xs:annotation>
      <xs:documentation>Unique metadata tag.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQXT090"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
</xs:attributeGroup>
<xs:attributeGroup name="grpTradingDesk">

```

```

<xs:annotation>
  <xs:documentation>Attributes describing the Trading Desk</xs:documentation>
</xs:annotation>
<!-- Trading Desk Name -->
<xs:attribute name="deskName" type="string100_type" use="required">
  <xs:annotation>
    <xs:documentation>Provide the name of the trading desk used internally by the banking
entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="deskNameMdrm" default="VVQMY384">
  <xs: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>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="currencyMdrm" default="VVQMY385">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </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 institution 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: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:complexType>

```



```

</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:attribute>
          <xs:simpleType>
            <xs:restriction base="string8_type">
              <xs:enumeration value="VVQMFC45"/>
            </xs:restriction>
          </xs:simpleType>
        </xs:complexType>
      </xs:element>
    </xs:sequence>
  </xs:complexType>
</xs:element>

```

```

        </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:attribute>
    <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:attribute>
    <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:annotation>
    </xs:attribute>
    <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:restriction>

```



```

        <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:attribute>
            </xs:sequence>
        </xs:complexType>
    </xs:element>

```



```

        </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>
        <xs:attribute name="lowerLimitSizeMdrm" default="VVQMFC42">
        <xs:annotation>
        <xs:documentation>Unique metadata
tag.</xs:documentation>
        </xs:annotation>
        </xs:simpleType>
        <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMFC42"/>
        </xs:restriction>
        </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="usage" type="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>
        <xs:documentation>Unique metadata
tag.</xs:documentation>
        </xs:annotation>
        </xs:simpleType>
        <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY390"/>
        </xs:restriction>
        </xs:simpleType>
        </xs:attribute>
        </xs:complexType>
        </xs:element>
    </xs:sequence>
    <xs:attribute name="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>
    </xs:simpleType>
    <xs:restriction base="string8_type">
    <xs:enumeration value="VVQMY382"/>
    </xs:restriction>
    </xs:simpleType>
    </xs:attribute>
    </xs:complexType>
    </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>

```

```

        <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:attribute>
          <xs:simpleType>
            <xs:restriction base="string8_type">
              <xs:enumeration value="VVQMY379"/>
            </xs:restriction>
          </xs:simpleType>
          <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">
            <xs:annotation>
              <xs:documentation>Unique metadata
tag.</xs:documentation>
            </xs:annotation>
          </xs:attribute>
          <xs:simpleType>
            <xs:restriction base="string8_type">
              <xs:enumeration value="VVQMY393"/>
            </xs:restriction>
          </xs:simpleType>
          <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">
            <xs:annotation>
              <xs:documentation>Unique metadata
tag.</xs:documentation>
            </xs:annotation>
          </xs:attribute>
          <xs:simpleType>
            <xs:restriction base="string8_type">
              <xs:enumeration value="VVQMY395"/>
            </xs:restriction>
          </xs:simpleType>
        </xs:complexType>
      </xs:element>
    </xs:sequence>
    <xs:attribute name="identifier" type="string100_type" use="required">
      <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">
      <xs:annotation>
        <xs:documentation>Unique metadata tag.</xs:documentation>
      </xs:annotation>
    </xs:attribute>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMT088"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>

```

```

        </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>
        </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:attribute>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY379"/>
                </xs:restriction>
            </xs:simpleType>
            </xs:attribute>
            <xs:attribute name="var" type="integer24_type" use="required">
                <xs:annotation>
                    <xs:documentation>Report the measurement of the risk of future financial loss in
the value of the trading desk's aggregated positions at the 99% confidence level over a 1-day holding period, based on current market conditions.
Banking entities may calibrate to a 1-day holding period using appropriate scaling of a VaR measure made for a different holding
period.</xs:documentation>
                </xs:annotation>
            </xs:attribute>
            <xs:attribute name="varMdrm" default="VVQMY396">
                <xs:annotation>
                    <xs:documentation>Unique metadata tag.</xs:documentation>
                </xs:annotation>
            </xs:attribute>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY396"/>
                </xs:restriction>
            </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>
            <xs:attribute name="svarMdrm" default="VVQMY397">
                <xs:annotation>
                    <xs:documentation>Unique metadata tag.</xs:documentation>
                </xs:annotation>
            </xs:attribute>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY397"/>
                </xs:restriction>
            </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>
        <xs:complexType>
            <xs:sequence>
                <xs:element name="profitAndLossByFactor" type="typeProfitAndLossByFactor"

```

minOccurs="0" maxOccurs="unbounded">

<xs:annotation>

<xs:documentation>Report the risk factors and other factors that comprise Part 4.A, Item 85, Profit and Loss Due to Change in Risk Factors and Other Factors. Banking entities must include enough risk factors to explain the preponderance of the profit or loss changes due to risk factor changes.</xs:documentation>

</xs:annotation>

</xs:element>

</xs:sequence>

<xs:attribute name="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="comprehensive" type="integer24_type" use="required">

<xs:annotation>

<xs:documentation>Report the trading desk's comprehensive profit and loss, which is determined by adding profit and loss on new and existing positions, as well as residual profit and loss that cannot be specifically attributed to existing or new positions. "New positions" are positions resulting from the current day's trading activity. </xs:documentation>

</xs:annotation>

</xs:attribute>

<xs:attribute name="comprehensiveMdrm" default="VVQMY398">

<xs:annotation>

<xs:documentation>Unique metadata tag.</xs:documentation>

</xs:annotation>

<xs:simpleType>

<xs:restriction base="string8_type">

<xs:enumeration value="VVQMY398"/>

</xs:restriction>

</xs:simpleType>

</xs:attribute>

<xs:attribute name="existingPositions" type="integer24_type" use="required">

<xs:annotation>

<xs:documentation>Report the profit and loss attributable to a trading desk's existing positions. The comprehensive profit and loss associated with existing positions must reflect changes in the value of these positions on the applicable day. </xs:documentation>

</xs:annotation>

</xs:attribute>

<xs:attribute name="existingPositionsMdrm" default="VVQMY399">

<xs:annotation>

<xs:documentation>Unique metadata tag.</xs:documentation>

</xs:annotation>

<xs:simpleType>

<xs:restriction base="string8_type">

<xs:enumeration value="VVQMY399"/>

</xs:restriction>

</xs:simpleType>

</xs:attribute>

<xs:attribute name="newPositions" type="integer24_type" use="required">

<xs:annotation>

<xs:documentation>Report the profit and loss attributable to new positions. The comprehensive profit and loss attributed to new positions must reflect commissions and fee income or expenses and market gains or losses associated with transactions executed on the applicable day. New positions include purchases and sales of financial instruments and other assets/liabilities and negotiated amendments to existing positions. The comprehensive profit and loss from new positions may be reported in the aggregate and does not need to be further attributed to specific sources. The new position attribution is computed by calculating the difference between the value of the instruments when bought and/or sold and the value at which those instruments are marked to market at the close of business on that day. Any fees, commissions, or other payments received (paid) that are associated with transactions executed on that day are added (subtracted) from such difference. These factors should be measured consistently over time to facilitate historical comparisons.</xs:documentation>

</xs:annotation>

</xs:attribute>

<xs:attribute name="newPositionsMdrm" default="VVQMY400">

<xs:annotation>

<xs:documentation>Unique metadata tag.</xs:documentation>

```

        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY400"/>
            </xs:restriction>
        </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>
    <xs:attribute name="residualMdrm" default="VVQMY401">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY401"/>
            </xs:restriction>
        </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>
    </xs:attribute>
    <xs:attribute name="riskChangeMdrm" default="VVQMY402">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY402"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="cashFlow" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Report the profit and loss due to actual cash flows, if not
included elsewhere.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="cashFlowMdrm" default="VVQMY403">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY403"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="carry" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Report the profit and loss due to changes in carry.
</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="carryMdrm" default="VVQMY404">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY404"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="valuation" type="integer24_type" use="required">

```



```

        <xs:annotation>
            <xs:documentation>Report the profit and loss due to changes in reserves or
valuation adjustments.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="valuationMdrm" default="VVQMY405">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY405"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="tradeChanges" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Report the profit and loss due to changes emanating from
the correction, cancellation, or exercise of a trade. Material amendments to the economic terms of existing financial instrument contracts (other than
corrections, cancellations or exercises) are considered new trades.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="tradeChangesMdrm" default="VVQMY406">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY406"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="other" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Report all other attributable elements to profit and loss on
existing positions that are not included elsewhere.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="otherMdrm" default="VVQMY407">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY407"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
</xs:complexType>
</xs:element>
<xs:element name="positions" minOccurs="0" maxOccurs="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>
    <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="securitiesMarketLong" type="nonNegInteger24_type" use="required">

```

```

        <xs:annotation>
            <xs:documentation>Market value of all long securities
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="securitiesMarketLongMdrm" default="VVQMW901">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW901"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="securitiesMarketShort" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>Market value of all short securities
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="securitiesMarketShortMdrm" default="VVQMW902">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMW902"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="derivativesMarketReceivable" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>Market value of all derivatives
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="derivativesMarketReceivableMdrm" default="VVQMY904">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY904"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="derivativesMarketPayable" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>Market value of all derivatives
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="derivativesMarketPayableMdrm" default="VVQMY905">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY905"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="derivativesNotionalReceivable" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>Notional value of all derivatives
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="derivativesNotionalReceivableMdrm" default="VVQMY902">
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY902"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="derivativesNotionalPayable" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>Notional value of all derivatives
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="derivativesNotionalPayableMdrm" default="VVQMY903">
        <xs:simpleType>
            <xs:restriction base="string8_type">

```

```

                <xs:enumeration value="VVQMY903"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
</xs:complexType>
</xs:element>
<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>
        <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="grossCustomerSecuritiesMarketValue" type="nonNegInteger24_type"
use="required">
            <xs:annotation>
                <xs:documentation>Gross market value of all securities transactions conducted
with customers.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="customerSecuritiesMarketValueMdrm" default="VVQMW905">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMW905"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="grossCustomerSecuritiesVolume" type="integer24_type" use="required">
            <xs:annotation>
                <xs:documentation>Number of all securities transactions conducted with
customers.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="customerSecuritiesVolumeMdrm" default="VVQMW906">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMW906"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="grossCustomerDerivativesNotionalValue" type="nonNegInteger24_type"
use="required">
            <xs:annotation>
                <xs:documentation>Gross notional value of all derivatives transactions
conducted with customers.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="customerDerivativesNotionalValueMdrm" default="VVQMW903">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
    </xs:complexType>
</xs:element>

```

```

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

```

```

<xs:attribute name="grossNonCustomerDerivativesVolume" type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Number of all derivatives transactions conducted with non-
customers.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="nonCustomerDerivativesVolumeMdrm" default="VVQMW908">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMW908"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossInterDeskSecuritiesMarketValue" type="nonNegInteger24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Gross market value of all securities transactions where the
transaction is booked in the same banking entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="interDeskSecuritiesMarketValueMdrm" default="VVQMY906">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY906"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossInterDeskSecuritiesVolume" type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Number of all securities transactions where the transaction is
booked in the same banking entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="interDeskSecuritiesVolumeMdrm" default="VVQMY907">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY907"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossInterDeskDerivativesNotionalValue" type="nonNegInteger24_type"
use="required">
  <xs:annotation>
    <xs:documentation>Gross notional value of all derivatives transactions where the
transaction is booked in the same banking entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="interDeskDerivativesNotionalValueMdrm" default="VVQMY908">
  <xs:annotation>
    <xs:documentation>Unique metadata tag.</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="string8_type">
      <xs:enumeration value="VVQMY908"/>
    </xs:restriction>
  </xs:simpleType>
</xs:attribute>
<xs:attribute name="grossInterDeskDerivativesVolume" type="integer24_type" use="required">
  <xs:annotation>
    <xs:documentation>Number of all derivatives transactions where the transaction
is booked in the same banking entity.</xs:documentation>
  </xs:annotation>
</xs:attribute>
<xs:attribute name="interDeskDerivativesVolumeMdrm" default="VVQMY909">

```



```

        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY909"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossInterAffiliateSecuritiesMarketValue" type="nonNegInteger24_type"
use="required">
        <xs:annotation>
            <xs:documentation>Gross market value of all securities transactions where the
transaction is booked in an affiliated banking entity.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="interAffiliateSecuritiesMarketValueMdrm" default="VVQMY910">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY910"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossInterAffiliateSecuritiesVolume" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Number of all securities transactions where the transaction is
booked in an affiliated banking entity.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="interAffiliateSecuritiesVolumeMdrm" default="VVQMY911">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY911"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossInterAffiliateDerivativesNotionalValue" type="nonNegInteger24_type"
use="required">
        <xs:annotation>
            <xs:documentation>Gross notional value of all derivatives transactions where the
transaction is booked in an affiliated banking entity.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="interAffiliateDerivativesNotionalValueMdrm" default="VVQMY912">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY912"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="grossInterAffiliateDerivativesVolume" type="integer24_type" use="required">
        <xs:annotation>
            <xs:documentation>Number of all derivatives transactions where the transaction
is booked in an affiliated banking entity.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="interAffiliateDerivativesVolumeMdrm" default="VVQMY913">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY913"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:attribute>

```

```

        </xs:simpleType>
        </xs:attribute>
    </xs:complexType>
</xs:element>
<xs:element name="securityAssetAging" minOccurs="0" maxOccurs="31">
    <xs:annotation>
        <xs:documentation>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. This
element contains the securities inventory aging information for a trading desk.</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="value30" type="nonNegInteger24_type" use="required">
            <xs:annotation>
                <xs:documentation>The market value of security assets held 0 through 30
calendar days.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="value30Mdrm" default="VVQMY426">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY426"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="value60" type="nonNegInteger24_type" use="required">
            <xs:annotation>
                <xs:documentation>The market value of security assets held 31 through 60
calendar days.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="value60Mdrm" default="VVQMY427">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY427"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="value90" type="nonNegInteger24_type" use="required">
            <xs:annotation>
                <xs:documentation>The market value of security assets held 61 through 90
calendar days.</xs:documentation>
            </xs:annotation>
        </xs:attribute>
        <xs:attribute name="value90Mdrm" default="VVQMY428">
            <xs:annotation>
                <xs:documentation>Unique metadata tag.</xs:documentation>
            </xs:annotation>
            <xs:simpleType>
                <xs:restriction base="string8_type">
                    <xs:enumeration value="VVQMY428"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:attribute>
    </xs:complexType>
</xs:element>

```

```

        </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="value180" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>The market value of security assets held 91 through 180
calendar days.</xs:documentation>
        </xs:annotation>
        </xs:attribute>
        <xs:attribute name="value180Mdrm" default="VVQMY429">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        </xs:attribute>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY429"/>
            </xs:restriction>
        </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="value360" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>The market value of security assets held 181 through 360
calendar days.</xs:documentation>
        </xs:annotation>
        </xs:attribute>
        <xs:attribute name="value360Mdrm" default="VVQMY430">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        </xs:attribute>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY430"/>
            </xs:restriction>
        </xs:simpleType>
        </xs:attribute>
        <xs:attribute name="valueGT360" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>The market value of security assets held more than 360
calendar days.</xs:documentation>
        </xs:annotation>
        </xs:attribute>
        <xs:attribute name="valueGT360Mdrm" default="VVQMY431">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        </xs:attribute>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY431"/>
            </xs:restriction>
        </xs:simpleType>
        </xs:attribute>
    </xs:complexType>
</xs:element>
<xs:element name="securityLiabilityAging" minOccurs="0" maxOccurs="31">
    <xs:annotation>
        <xs:documentation>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. This
element containing the security liability aging profile for a trading desk.</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:attribute>
        <xs:simpleType>
            <xs:restriction base="string8_type">
                <xs:enumeration value="VVQMY379"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:complexType>

```

```

        </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="value30" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>The market value of security liabilities held 0 through 30
calendar days.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="value30Mdrm" default="VVQMY433">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY433"/>
        </xs:restriction>
    </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="value60" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>The market value of security liabilities held 31 through 60
calendar days.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="value60Mdrm" default="VVQMY434">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY434"/>
        </xs:restriction>
    </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="value90" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>The market value of security liabilities held 61 through 90
calendar days.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="value90Mdrm" default="VVQMY435">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY435"/>
        </xs:restriction>
    </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="value180" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>The market value of security liabilities held 91 through 180
calendar days.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="value180Mdrm" default="VVQMY436">
        <xs:annotation>
            <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:simpleType>
        <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY436"/>
        </xs:restriction>
    </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="value360" type="nonNegInteger24_type" use="required">
        <xs:annotation>
            <xs:documentation>The market value of security liabilities held 181 through 360
calendar days.</xs:documentation>
        </xs:annotation>
    </xs:attribute>
    <xs:attribute name="value360Mdrm" default="VVQMY437">

```

```

        <xs:annotation>
          <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY437"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
      <xs:attribute name="valueGT360" type="nonNegInteger24_type" use="required">
        <xs:annotation>
          <xs:documentation>The market value of security liabilities held more than 360
calendar days.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
      <xs:attribute name="valueGT360Mdrm" default="VVQMY438">
        <xs:annotation>
          <xs:documentation>Unique metadata tag.</xs:documentation>
        </xs:annotation>
        <xs:simpleType>
          <xs:restriction base="string8_type">
            <xs:enumeration value="VVQMY438"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:attribute>
    </xs:complexType>
  </xs:element>
</xs:sequence>
<xs:attributeGroup ref="grpTradingDesk"/>
</xs:complexType>
<xs:complexType name="typeProfitAndLossByFactor">
  <xs:annotation>
    <xs:documentation> Profit and Loss attribution by individual factor.</xs:documentation>
  </xs:annotation>
  <xs:attributeGroup ref="grpProfitAndLossFactor">
    <xs:annotation>
      <xs:documentation>Attributes describing the Profit-and-Loss Factor metrics</xs:documentation>
    </xs:annotation>
  </xs:attributeGroup>
</xs:complexType>
<xs:complexType name="typeCalendarDay">
  <xs:attributeGroup ref="grpDayOfMonth"/>
  <xs:attribute name="currencyConversionRate" type="decimal24_8_type" use="required">
    <xs:annotation>
      <xs:documentation>Specify the conversion rate for the specified currency to U.S. dollars for each trading day.
If values for a trading desk are reported in a currency other than U.S. dollars, specify the multiplier conversion rate (not divisor) for the specified currency
to U.S. dollars for the trading desk. For U.S. dollars, report 1.</xs:documentation>
    </xs:annotation>
  </xs:attribute>
  <xs:attribute name="currencyConversionRateMdrm" default="VVQMY386">
    <xs:annotation>
      <xs:documentation>Unique metadata tag.</xs:documentation>
    </xs:annotation>
    <xs:simpleType>
      <xs:restriction base="string8_type">
        <xs:enumeration value="VVQMY386"/>
      </xs:restriction>
    </xs:simpleType>
  </xs:attribute>
</xs:complexType>
<xs:element name="volckerMetricsReport" type="typeVolckerMetricsReport">
  <xs:annotation>
    <xs:documentation>Quantitative metrics as identified under the Volcker Rule</xs:documentation>
  </xs:annotation>
</xs:element>
</xs:schema>

```


Annex D: File Compression and Transmission Protocols

Placeholder for each Agency's:

- narrative statement file upload instructions
- XML file upload instructions