THE FEDERAL RESERVE
Reporting Central

Reporting Central

FR VV-1
XML File Upload Format Specification

Federal Reserve System

STATISTICS FUNCTION
June 30, 2020

Contents

General Information

The Federal Reserve System's Reporting Central Application provides the ability for a reporting entity to submit their reports electronically through the use of an XML file. This document describes the required format for creating the XML file for the FRVV1 (Regulation VV Quantitative Measurements) report.

How the XML File Is Structured

Each XML file contains financial data for one reporting entity and as-of date. The data in the file is organized into the following sections.

- Reporting File
  - Create date
  - Create time
- Report
  - Respondent Id
  - As Of Date
  - Series Id
- Item Data
  - Context used for data in a variable schedule
    All FRVV1 schedules are Variable Schedules except for the Cover Page
  - Value

XML structure or schema:

```
<?xml version="1.0" encoding="UTF-8"?>
<reportingFile xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xsi:noNamespaceSchemaLocation="RCInputXML-1.0-20160520.xsd">
    <!-- Cover Page items -->
        <fileDescription fileVersion="01" fileVersionMdrm="VVQMR656" createDate="2020-04-30"
    createDateMdrm="VVQMF841" createTime="09:30:47+05:00" createTimeMdrm="VVQMF842"
    asOfDate="2020-03-31" asOfDateMdrm="VVQM9999"/>
        <reportingFirm firmIdentifier="9999999999" firmIdentifierMdrm="VVQM9001" firmName="The
    Hypothetical Bank, Inc." firmNameMdrm="VVQM9017"/>
    <!-- Variable schedule items -->
    <scheduleKey item="10001" itemMdrm="MDRM1234" item2="TEXT" item2Mdrm="MDRM1235">
        <schedule2Key item3="TEXT" item3Mdrm="MDRM1236"/>
    </ scheduleKey>
    </reportingFile>
```

Reporting File is a wrapper that encapsulates all the data in the file; it must include the create date and time of the file.

Report is a wrapper that encapsulates all the data items; it must include attributes to identity the respondent Reporter Id, the report As of Date, and the report Series Id.

Item Data is a wrapper that encapsulates the report data values for the reporting entity and as of date.

XML Tags and Their Meanings

XML Tag/Attribute	Meaning/How Used
<reportingFile>	A tag used to encapsulate all of the data in the file
xsi:noNamespaceSchemaLocation="RCInputXML-1.0-20160520.xsd"	Attribute of the reportingFile tag which specifies the location of the Schema
createTime=”09:30:45” createTime=”09:30:45Z” createTime=”09:30:45.123” createTime=”09:30:45-05:00”	Attribute of the reportingFile tag which specifies the time the file was created
createDate=”2016-08-13	Attribute of the reportingFile tag which specifies the date the file was created
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"	Optional attribute of the reportingFile tag which tells the schema-validator that all elements used in the XML file are declared in the "http://www.w3.org/2001/XMLSchema-instance" namespace
<report>	A tag used to identify the series name, the reporting entity and the as of data of the data.
reporterId=”9999999999”	Attribute of the report tag which specifies the respondent ID
asOfDate=”2016-09-30”	Attribute of the report tag which specifies the as of date of the report
series=”SERIESID”	Attribute of the report tag which specifies the series name
<itemData>	A tag used to encapsulate the item and its value from the report
mdrm=”MDRM9999”	Attribute of the itemData tag which identifies a specific item in the report
<value>	A tag encapsulated within itemData tag and contains the value of the item
<context>	An optional tag encapsulated within itemData tag used to identify the order of a variable list of items
mdrm=”MDRM8888”	Attribute of the context tag which identifies a group of items in the report
value=”1”	Attribute of the context tag which identifies the order of in the item group

FRVV1 Item Data MDRMs
Item limits, where applicable, are provided in (x,y) format, where "x" is the maximum number of digits/characters allowed for the item, "y" is the maximum number of digits allowed after the decimal, and subtracting "y" from "x" is the maximum number of digits allowed before the decimal.

Cover Page Items

Schedule XML Key	Data Item	Data Item XML Key	MDRM	Data Type	Length
fileDescription	Version Number	fileVersion	VVQMR656	Text	250
fileDescription	Create Date	createDate	VVQMF841	Text	11
fileDescription	Create Time	createTime*	VVQMF842	Text	11
fileDescription	Reported As-Of Date	asOfDate	VVQM9999	Text	Format: YYYY-MM-DD
reportingFirm	RSSD ID	firmIdentifier	VVQM9001	Numeric	20
reportingFirm	Firm Name	firmName	VVQM9017	Text	100

* The createTime field will accept the following formats: Hh:mm:ss, hh:mm:ss.sss, hh:mm:ss-HH:MM, Hh:mm:ssZ

Variable Schedule Items

Schedule XML Key	Data Item	Data Item XML Key	MDRM	Data Type	Length
internalLimitReference	Limit ID	limitIdentifier	VVQTY382	Text	100
internalLimitReference	Limit Name	limitName	VVQMW892	Text	100
internalLimitReference	Limit Description	limitDescription	VVQMW893	Text	250
internalLimitReference	Unit of Measurement	limitUnit	VVQMY391	Text	50
internalLimitReference	Category of Limit (VaR, Position Limit, Sensitivity Limit, Stress Scenario, or Other)	limitCategory	VVQMW896	Text	8
internalLimitReference	Description of "Other" Category of Limit	limitOtherDescription	VVQMW894	Text	250
internalLimitReference	Risk Factor Attribution ID	riskFactorAttributionIdentifier	VVQXT090	Text	100

Variable Schedule Items					
Schedule XML Key	Data Item	Data Item XML Key	MDRM	Data Type	Length
limitMotivation	Source of Limit (Risk Appetite, Regulatory Capital, RENTD, Risk Reducing, or Other	limitSource	VVQMKY40	Text	20
riskAttributionFactorReference	Risk Factor Attribution ID	riskFactorAttributionIdentifier	VVQTT090	Text	100
riskAttributionFactorReference	Risk Factor Name	riskFactorAttributionName	VVQMW898	Text	100
riskAttributionFactorReference	Risk Factor Description	riskFactorAttributionDescription	VVQMW899	Text	250
riskAttributionFactorReference	Risk Factor Change Units	riskFactorAttributionUnit	VVQTY394	Text	50
tradingDesk	Trading Desk Name	deskName	VVQMY384	Text	100
tradingDesk	Trading Desk ID	deskIdentifier	VVQMY383	Text	100
tradingDesk	Trading Desk Description	deskDescription	VVQMW891	Text	500
coveredActivity	Type of Trading Activity (List all that apply. Use codes from instructions table A)	tradingActivity	VVQMW890	Text	25
tradingDesk	Agencies to which the Trading Desk is Reported: Commodity Futures Trading Commision (1=Yes/0=No)	reportedCFTC	VVQMKY41	Numeric	1
tradingDesk	Agencies to which the Trading Desk is Reported: Federal Deposit Insurance Corporation (1=Yes/0=No)	reportedFDIC	VVQMKY42	Numeric	1
tradingDesk	Agencies to which the Trading Desk is Reported: Federal Reserve Board of Governors (1=Yes/0=No)	reportedFRB	VVQMKY43	Numeric	1
tradingDesk	Agencies to which the Trading Desk is Reported: Office of the Comptroller of the Currency (1=Yes/0=No)	reportedOCC	VVQMKY44	Numeric	1

Variable Schedule Items

Schedule XML Key	Data Item	Data Item XML Key	MDRM	Data Type	Length
tradingDesk	Agencies to which the Trading Desk is Reported: Securities and Exchange Commission (1=Yes/0=No)	reportedSEC	VVQMKY45	Numeric	1
tradingDesk	Currency Reported	currency	VVQMY385	Text	3
dailyDeskInfo	Daily Trading Desk Information:Calendar date in the quarter (report 90-92 dates)	calendarDate	VVQMY899	Date	Format: YYYY-MM-DD
dailyDeskInfo	Daily Trading Desk Information: Trading Day Indicator (1 = Yes / 0 = No)	isTradingDay	VVQMY380	Numeric	1
dailyDeskInfo	Daily Trading Desk Information: Currency Conversion Rate	currencyConversionRate	VVQMY386	Decimal	24,8
internalLimitsAndUsage	Part 1 - Internal Limits and Usage: Limit ID	limitIdentifier	VVQMY382	Text	100
limitDailySchedule	Quantitative Measurement Daily Schedule Part 1: Date	limitDate	VVQ1Y899	Date	Format: YYYY-MM-DD
limitDailySchedule	Part 1 - Internal Limits and Usage: Limit Size - Upper Unit	upperLimitSize	VVQMFC41	Decimal	24,4
limitDailySchedule	Part 1 - Internal Limits and Usage: Limit Size -Lower Unit	lowerLimitSize	VVQMFC42	Decimal	24,4
limitDailySchedule	Part 1 - Internal Limits and Usage: Limit Usage	usage	VVQMY390	Decimal	24,4
valueAtRisk	Quantitative Measurement Daily Schedule Part 2: Date	varDate	VVQ2Y899	Date	Format: YYYY-MM-DD
valueAtRisk	Part 2 - Value-at-Risk (VaR): VaR	var	VVQMY396	Numeric	24
profitAndLossAttribution	Quantitative Measurement Daily Schedule Part 3: Date	plDate	VVQ3Y899	Date	Format: YYYY-MM-DD
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Comprehensive Profit and Loss	comprehensive	VVQMY398	Numeric	24

Variable Schedule Items					
Schedule XML Key	Data Item	Data Item XML Key	MDRM	Data Type	Length
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Profit and Loss Due to Existing Positions	existingPositions	VVQMY399	Numeric	24
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Profit and Loss Due to New Positions	newPositions	VVQMY400	Numeric	24
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Other Attributable Profit and Loss	otherAttributable	VVQMY401	Numeric	24
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Profit and Loss Due to Changes in Risk Factors	riskChange	VVQMY402	Numeric	24
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Profit and Loss Due to Actual Cash Flows	cashFlow	VVQMY403	Numeric	24
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Profit and Loss Due to Carry	carry	VVQMY404	Numeric	24
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Profit and Loss Due to Reserve or Valuation Adjustment Changes	valuation	VVQMY405	Numeric	24
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Profit and Loss Due to Trade Changes	tradeChanges	VVQMY406	Numeric	24

Variable Schedule Items					
Schedule XML Key	Data Item	Data Item XML Key	MDRM	Data Type	Length
profitAndLossAttribution	Part 3.A. - Comprehensive Profit and Loss Attribution Measurements: Other Unattributed Profit And Loss	otherUnattributed	VVQMY407	Numeric	24
profitAndLossByFactor	Part 3.B. - Comprehensive Profit and Loss Attribution Measurements by Risk Factor: Risk Factor Attribution ID	riskFactorAttributionIdentifier	VVQMT090	Text	100
profitAndLossByFactor	Part 3.B. - Comprehensive Profit and Loss Attribution Measurements by Risk Factor: Profit and Loss Due to Risk Factor Move	value	VVQMY414	Numeric	24
positions	Quantitative Measurement Daily Schedule Part 4: Date	positionsDate	VVQ4Y899	Date	Format: YYYY-MM-DD
positions	Part 4. - Positions: Market Value of All Long Securities Positions	securitiesMarketLong	VVQMW901	Numeric	24
positions	Part 4. - Positions: Market Value of All Short Securities Positions	securitiesMarketShort	VVQMW902	Numeric	24
positions	Part 4. - Positions: Market Value of All Derivatives Receivables	derivativesMarketReceivable	VVQMY904	Numeric	24
positions	Part 4. - Positions: Market Value of All Derivatives Payables	derivativesMarketPayable	VVQMY905	Numeric	24
transactionVolumes	Quantitative Measurement Daily Schedule Part 5: Date	transactionsDate	VVQ5Y899	Date	Format: YYYY-MM-DD
transactionVolumes	Part 5. - Transactions Volumes: Gross market value of all securities transactions conducted with customers	grossCustomerSecuritiesMarketValue	VVQMW905	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes: Number of all securities transactions conducted with customers	grossCustomerSecuritiesVolume	VVQMW906	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes: Gross notional value of all	grossCustomerDerivativesNotionalValue	VVQMW903	Numeric	24

Variable Schedule Items					
Schedule XML Key	Data Item	Data Item XML Key	MDRM	Data Type	Length
	derivatives transactions conducted with customers				
transactionVolumes	Part 5. - Transactions Volumes: Number of all derivatives transactions conducted with customers	grossCustomerDerivativesVolume	VVQMW904	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes: Gross market value of all securities transactions conducted with non-customers	grossNonCustomerSecuritiesMarketValue	VVQMW909	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes: Number of all securities transactions conducted with non-customers	grossNonCustomerSecuritiesVolume	VVQMW910	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes: Gross notional value of all derivatives transactions conducted with non-customers	grossNonCustomerDerivativesNotionalValue	VVQMW907	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes: Number of all derivatives transactions conducted with non-customers	grossNonCustomerDerivativesVolume	VVQMW908	Numeric	24
transactionVolumes	Part 5. - Gross market value of all securities transactions with internal/affiliated counter parties	grossInternalSecuritiesMarketValue	VVQMY910	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes: Number of all securities transactions with internal/affiliated counter parties	grossInternalSecuritiesVolume	VVQMY911	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes: Gross notional value of all derivatives transactions with internal/affiliated counter parties	grossInternalDerivativesNotionalValue	VVQMY912	Numeric	24
transactionVolumes	Part 5. - Transactions Volumes - Number of all derivatives transactions with internal/affiliated counter parties	grossInternalDerivativesVolume	VVQMY913	Numeric	24

tradingDesk - Currency denomination code**s:**

Currency Code	**Currency**
USD	US Dollar
EUR	Euro
JPY	Japanese yen
GBP	British pound
CHF	Swiss franc
CNY	Yuan Renminbi (includes CNY – Chinese Yuan Onshore – and CNH – Chinese Yuan Offshore)
Other	all other currencies

Example FRVV1 XML File Upload

The following FRVV1 XML file upload example includes sample items for the fileDescription, internalLimitReference, , riskAttributionFactorReference, and tradingDesk.

<?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="2020-04-30" createDateMdrm="VVQMF841" createTime="09:30:47+05:00" createTimeMdrm="VVQMF842" asOfDate="2020-03-31" asOfDateMdrm="VVQM9999"/>
<reportingFirm firmIdentifier="9999999999" firmIdentifierMdrm="VVQM9001" firmName="The Hypothetical Bank, Inc." firmNameMdrm="VVQM9017"/>
<internalLimitReference limitIdentifier="RPL010001" limitIdentifierMdrm="VVQTY382" limitName="VaR" limitNameMdrm="VVQMW892" limitDescription="Value at Risk" limitDescriptionMdrm="VVQMW893" limitUnit="USD" limitUnitMdrm="VVQMY391" limitCategory="VAR" limitCategoryMdrm="VVQMW896">
<limitMotivation limitSource="Risk Appetite" limitSourceMdrm="VVQMKY40"/>
<limitMotivation limitSource="Reg Cap" limitSourceMdrm="VVQMKY40"/>
</internalLimitReference>
<riskAttributionFactorReference riskFactorAttributionIdentifier="RAFS030001" riskFactorAttributionIdentifierMdrm="VVQTT090" riskFactorAttributionName="Commodity OTC Vega" riskFactorAttributionNameMdrm="VVQMW898" riskFactorAttributionDescription="Volatility surface sensitivity across all commodity OTC contracts" riskFactorAttributionDescriptionMdrm="VVQMW899" riskFactorAttributionUnit="Percent" riskFactorAttributionUnitMdrm="VVQTY394"/>
<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" reportedCFTC="1" reportedCFTCMdrm="VVQMKY41" reportedFDIC="0" reportedFDICMdrm="VVQMKY42" reportedFRB="1" reportedFRBMdrm="VVQMKY43" reportedOCC="0" reportedOCCMdrm="VVQMKY44" reportedSEC="0" reportedSECMdrm="VVQMKY45">
<coveredActivity tradingActivity="MM" tradingActivityMdrm="VVQMW890"/>
<dailyDeskInfo calendarDate="2020-01-01" calendarDateMdrm="VVQMY899" isTradingDay="0" isTradingDayMdrm="VVQMY380"/>
<dailyDeskInfo calendarDate="2020-01-02" calendarDateMdrm="VVQMY899" isTradingDay="1" isTradingDayMdrm="VVQMY380" currencyConversionRate="1.0" currencyConversionRateMdrm="VVQMY386"/>
<internalLimitsAndUsage limitIdentifier="RPL010001" limitIdentifierMdrm="VVQMY382">
<limitDailySchedule limitDate="2020-01-02" limitDateMdrm="VVQ1Y899" upperLimitSize="15000000" upperLimitSizeMdrm="VVQMFC41" usage="6000000" usageMdrm="VVQMY390"/>
</internalLimitsAndUsage>
<valueAtRisk varDate="2020-01-02" varDateMdrm="VVQ2Y899" var="6000000" varMdrm="VVQMY396"/>
<profitAndLossAttribution plDate="2018-04-01" plDateMdrm="VVQ3Y899" 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="2250000000" valuationMdrm="VVQMY405" tradeChanges="150000000" tradeChangesMdrm="VVQMY406" other="300000000" otherMdrm="VVQMY407">

<profitAndLossByFactor riskFactorAttributionIdentifier="RAFS030001" riskFactorAttributionIdentifierMdrm="VVQMT090" value="1155000000" valueMdrm="VVQMY414"/>
</profitAndLossAttribution>
</tradingDesk>
</volckerMetricsReport>