

26. Aggregate *hedge fund* exposures.

(Give a dollar value for long and short positions as of the last day in each month of the reporting period, by sub-asset class, including all exposure whether held physically, synthetically or through derivatives. Enter "NA" in each space for which there are no relevant positions.)

(Include any closed out and OTC forward positions that have not yet expired/matured. Do not net positions within sub-asset classes. Positions held in side-pockets should be included as positions of the hedge funds. Provide the absolute value of short positions. Each position should only be included in a single sub-asset class.)

(Where "duration/WAT/10-year eq." is required, provide at least one of the following with respect to the position and indicate which measure is being used: bond duration, weighted average tenor or 10-year bond equivalent. Duration and weighted average tenor should be entered in terms of years to two decimal places.)

	1st Month		2nd Month		3rd Month	
	LV	SV	LV	SV	LV	SV
Listed equity						
Issued by financial institutions	\$ 1000000	\$	\$	\$	\$	\$
Other listed equity	\$	\$	\$	\$	\$	\$
Unlisted equity						
Issued by financial institutions	\$	\$	\$	\$	\$	\$
Other unlisted equity	\$	\$	\$	\$	\$	\$
Listed equity derivatives						
Related to financial institutions	\$	\$	\$	\$	\$	\$
Other listed equity derivatives	\$	\$	\$	\$	\$	\$
Derivative exposures to unlisted equities						
Related to financial institutions	\$	\$	\$	\$	\$	\$
Other derivative exposures to unlisted equities	\$	\$	\$	\$	\$	\$
Corporate bonds issued by						

<i>Investment grade</i>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>
Measure: <div><div></div></div>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<i>Non-investment grade</i>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>
Measure: <div><div></div></div>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

[illegible]

<i>Investment grade</i>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>
Measure: <div style="background-color: #f0f0f0; padding: 2px;">▼</div>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<i>Non-investment grade</i>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>	\$ <input type="text"/>
Measure: <div style="background-color: #f0f0f0; padding: 2px;">▼</div>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

<i>Investment grade</i>	\$		\$		\$		\$		\$		\$	
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Measure:						
Non-investment grade	\$	\$	\$	\$	\$	\$
Measure:						

26. Aggregate hedge fund exposures.

(Give a dollar value for long and short positions as of the last day in each month of the reporting period, by sub-asset class, including all exposure whether held physically, synthetically or through derivatives. Enter "NA" in each space for which there are no relevant positions.)

(Include any closed out and OTC forward positions that have not yet expired/matured. Do not net positions within sub-asset classes. Positions held in side-pockets should be included as positions of the hedge funds. Provide the absolute value of short positions. Each position should only be included in a single sub-asset class.)

(Where "duration/WAT/10-year eq." is required, provide at least one of the following with respect to the position and indicate which measure is being used: bond duration, weighted average tenor or 10-year bond equivalent. Duration and weighted average tenor should be entered in terms of years to two decimal places.)

	1st Month		2nd Month		3rd Month	
	LV	SV	LV	SV	LV	SV
Sovereign bonds and municipal bonds						
U.S. treasury securities	\$ 2000000	\$	\$	\$	\$	\$
Measure: <div></div>						
Agency securities	\$	\$	\$	\$	\$	\$
Measure: <div></div>						
GSE bonds	\$	\$	\$	\$	\$	\$
Measure: <div></div>						
Sovereign bonds issued by G10 countries other than the U.S	\$	\$	\$	\$	\$	\$
Measure: <div></div>						
Other sovereign bonds (including supranational bonds)	\$	\$	\$	\$	\$	\$
Measure: <div></div>						

U.S. state and local bonds	\$		\$		\$		\$		\$		\$	
Measure: <div></div>												
Loans												
Leveraged loans	\$		\$		\$		\$		\$		\$	
Measure: <div></div>												
Other loans (not including repos)	\$		\$		\$		\$		\$		\$	
Measure: <div></div>												
Repos												
Repos	\$		\$		\$		\$		\$		\$	
Measure: <div></div>												
ABS/structured products												
MBS	\$		\$		\$		\$		\$		\$	
Measure: <div></div>												
ABCP	\$		\$		\$		\$		\$		\$	
Measure: <div></div>												
CDO/CLO	\$		\$		\$		\$		\$		\$	
Measure: <div></div>												
Other ABS	\$		\$		\$		\$		\$		\$	
Measure: <div></div>												
Other structured products	\$		\$		\$		\$		\$		\$	

Reporting Period: 12/31/2021

(Where "duration/WAT/10-year eq." is required, provide at least one of the following with respect to the position and indicate which measure is being used: bond duration, weighted average tenor or 10-year bond equivalent. Duration and weighted average tenor should be entered in terms of years to two decimal places.)

[illegible]

securities)

**Investments in
funds for cash
management
purposes (other
than *money
market funds*)**

\$

\$

\$

\$

\$

\$

***Investments in
other sub-asset
classes***

\$

\$

\$

\$

\$

\$

27. For each month of the *reporting period*, provide the *value* of turnover during the month in each of the asset classes listed below for the *hedge funds* that you advise.

(The value of turnover should be the sum of the absolute values of transactions in the relevant asset class during the period.)

	1st Month	2nd Month	3rd Month
Listed equity	\$ 10000	\$	\$
Corporate bonds (other than convertible bonds)	\$	\$	\$
Convertible bonds	\$	\$	\$
Sovereign bonds and municipal bonds			
U.S. treasury securities	\$	\$	\$
Agency securities	\$	\$	\$
GSE bonds	\$	\$	\$
Sovereign bonds issued by G10 countries other than the U.S	\$	\$	\$
Other sovereign bonds (including supranational bonds)	\$	\$	\$
U.S. state and local bonds	\$	\$	\$
Futures	\$	\$	\$

28. (a) Provide a geographical breakdown of the investments held by the *hedge funds* that you advise (by percentage of the total *net asset value* of these *hedge funds*).

(See Instruction 15 for information on calculating the numerator for purposes of this Question.)

Region	% of NAV
(i) Africa	%
(ii) Asia and Pacific (other than the Middle East)	%
(iii) Europe (EEA)	%
(iv) Europe (other than EEA)	%
(v) Middle East	%
(vi) North America	100 %

(vii)	South America	<input type="text"/>	%
(viii)	Supranational	<input type="text"/>	%
(b)	Provide the value of investments in the following countries held by the <i>hedge funds</i> that you advise (by percentage of the total <i>net asset value</i> of these <i>hedge funds</i>). (See <i>Instruction 15</i> for information on calculating the numerator for purposes of this Question.)		
	Country	% of NAV	
(i)	Brazil	<input type="text"/>	%
(ii)	China (including Hong Kong)	<input type="text"/>	%
(iii)	India	<input type="text"/>	%
(iv)	Japan	<input type="text"/>	%
(v)	Russia	<input type="text"/>	%
(vi)	United States	100 <input type="text"/>	%