



EDGAR[®] Form N-PORT XML Technical Specification

September 2021

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1. INTRODUCTION

1.1. Purpose

This document details the valid structure and content of the Form N-PORT Electronic Data Gathering, Analysis, and Retrieval (EDGAR) Extensible Markup Language (XML) submission types. The following table lists the submission types for the N-PORT Forms.

Table 1-1: Form N-PORT Submission Types

| SUBMISSION TYPE | DESCRIPTION |
|-----------------|--|
| NPORT-P | Quarter period public submission |
| NPORT-P/A | Amended public quarter period submission |
| NPORT-NP | Monthly non-public submission |
| NPORT-NP/A | Amended non-public monthly submission |

This specification provides the basis for creating the aforementioned submission types for the Form N-PORT XML submissions. Filers must use this technical specification to generate a Form N-PORT XML submission that can be successfully parsed by the EDGAR system.

The Form N-PORT submission file must conform to the EDGAR Form N-PORT Submission Taxonomy. This taxonomy is comprised of a collection of XML Schema Definition (.xsd) files that define the structures of EDGAR Form N-PORT submissions.

The Form N-PORT XML submissions can be transmitted to the SEC via the EDGAR FilerWeb (<https://www.edgarfiling.sec.gov/>) or the “Transmit XML Submission” option from the EDGAR OnlineForms Website (<https://www.onlineforms.edgarfiling.sec.gov>).

In order to use the EDGAR FilerWeb or OnlineForms/XML Website, you must have a Central Index Key (CIK) and EDGAR access codes (password, CIK confirmation code (CCC)). If you currently have a CIK and access codes, you can proceed to the EDGAR FilerWeb or OnlineForms Website to submit your submission. If you do not have access codes, you will need to obtain access codes through the EDGAR Filer Management website (<https://www.filermanagement.edgarfiling.sec.gov>). For further information regarding how to obtain access codes, refer to the “Becoming an EDGAR Filer” section of the EDGAR Filer Manual, Volume I (General Information).

For further information regarding the EDGAR FilerWeb or OnlineForms Website, specifically in regards to the transmission of filer-constructed submissions, refer to the Filer Constructed XML Submissions section of the EDGAR Filer Manual, Volume II (EDGAR Filing).

1.2 Summary of Changes

On September 20, 2021, EDGAR Release 21.3 will introduce the following changes:

- Submission form types NPORT-P, NPORT-P/A, NPORT-NP and NPORT-NP/A will be updated to include the following two new sections and corresponding sub-sections:
 1. Section B.9: Derivatives Exposure for limited derivatives users. If the Fund is excepted from the rule 18f-4 [17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)], provide the following information:
 2. Section B.10: VaR information. For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund's compliance with the applicable VaR test at least once each business day:

For the above request the following sections will be updated

- Section 3.3 Applicability of Schema Elements is updated.
- Section 3.4. Mapping of Form N-PORT Submission Schemas to Submission Type is updated.
- Section 4.19 ITEM_CATEGORY_TYPE is updated.

The schema files eis_NPORT_Filer.xsd and eis_NPORT_Common.xsd will be updated to reflect Section B.9 and Section B.10

- Text for Country TAIWAN, PROVIDE OF CHINA is changed to TAIWAN in eis_Common.xsd file.
- Text for Country TAIWAN, PROVIDE OF CHINA is changed to TAIWAN in eis_stateCodes.xsd file.
- Code TW is changed to TAIWAN in Section 6.1 ISO_COUNTRY_CODE.

2. EDGAR SCHEMA FILES

Table 2-1: Form N-PORT Schema Files describe the schema files that the EDGAR system uses to validate N-PORT Forms submissions. These schemas are considered part of this specification and are distributed with this document.

Table 2-1: Form N-PORT Schema Files

| XML Schema File | Scope of File |
|------------------------|---|
| eis_NPORT_Filer.xsd | Defines the elements for a Form N-PORT submission |
| eis_NPORT_common.xsd | Defines the common elements for all EDGAR Form N-PORT submissions |
| eis_Common.xsd | Defines the submission fields that are common in all EDGAR submissions. |
| eis_stateCodes.xsd | Defines the country and state codes for all EDGAR submissions |
| eis_ISO_StateCodes.xsd | Defines the ISO country and state codes for all EDGAR submissions |

The schema files define the valid data elements for a Form N-PORT submission, the hierarchy and sequencing of these elements, data types, valid values, maximum lengths, and number of occurrences, etc.

It is recommended that you download these files and use them for your own validation prior to filing a submission. This will greatly reduce the likelihood of receiving an EDGAR Suspend error. These schema files contain several annotations that describe the nature of the content of some of the elements.

EDGAR performs several validation checks that are not related to the schema files, so it is possible for a submission to meet all the schema constraints and still be **SUSPENDED** or **BLOCKED**. For instance, EDGAR verifies that each CIK/CCC pair is valid.

2.1. Schema Table Column Definitions

We assume the filer is familiar with the basics of the XML language, Namespaces, and the XML Schema Definition language. If not, you can find numerous references on the World Wide Web. One recommended website that provides several useful tutorials and examples is <http://www.w3schools.com/>.

The table below highlights the schema language features used most heavily in the EDGAR Form N-PORT submission schema files. These are:

Table 2-2: Schema Language

| Indicator | Purpose |
|-------------|---|
| <sequence> | Specifies that child elements must appear in a specific order. This indicator is used with each element hierarchy. Elements must always appear in the order shown in Section 3.4. |
| <choice> | Specifies that only one of the child elements can be present within the containing element. |
| <minOccurs> | Specifies the minimum number of times that an element can occur. |
| <maxOccurs> | Specifies the maximum number of times that an element can occur. |

3. XML SCHEMAS

This section summarizes the restrictions and constraints imposed on the content of the Form N-PORT Forms submission types. These rules are enforced by the schema files and by EDGAR submission processing applications.

The schema files cannot enforce all the rules concerning data content, so it is possible for a submission to satisfy all the schema constraints and still be **SUSPENDED** or **BLOCKED** by EDGAR.

3.1. Schema Table Column Definitions

The following table defines the columns in the two schema summation tables provided in Sections 3.4:

Table 3-1: Column Definitions for the Tables in Section 3-4

| Column Name | Description |
|--------------------------|---|
| Level | Depth of element in the XML node hierarchy. |
| Order | Order in which elements must appear. |
| Data Type | See Table in Section 3.2 for a detailed description. |
| Element Name | Name of the XML element. This is case-sensitive. |
| Max Length | Maximum length for elements. EDGAR database stores up to this number of characters. "Unlimited" means no maximum length constraint for the element value. |
| Data Value Constraint | The paragraph that describes the data value constraint for the element. The values specified are case sensitive. |
| Applicability of Element | Indicates applicability of the element. m = Mandatory, o = Optional, NA = Does Not Apply. EDGAR uses this element for server-side processing. Do not provide a value for an "NA" element. |
| Max Occur | Maximum times a set of elements may be repeated. The maximum occurrence is 1, if not specified. |

3.2. Data Type Constraints

Each entry in the "Data Type" column of these tables will be one of these values:

| Data Type | Constraints |
|-----------|--|
| Boolean | Indicate a "true" value with the word "true". Indicate a "false" value with the word "false". A Boolean element may not have a null or blank value. This is a schema violation and will cause a SUSPENSE error. |
| date | Must be of the format YYYY-MM-DD. A date element may not have a null or blank value. This is a schema violation and will cause a SUSPENSE error. |
| integer | Only valid characters are 0-9. Cannot contain commas, a minus sign, a dollar sign, or parentheses. An integer element may not have a null or blank value. This is a schema violation and will cause a SUSPENSE error. |

| Data Type | Constraints | | | | | | | | | | |
|-----------|---|-----------|-----------------|---|---------------|---|---------------|---|----------------|---|-----------------|
| Decimal | Only valid characters are 0-9 and a period. Cannot contain commas, dollar sign, or parentheses. EDGAR stores up to twenty-four total digits depending on the actual type. A decimal element may not have a null or blank value. This is a schema violation and will cause a SUSPENSE error. Do not include a decimal element at all if your goal is to not provide an optional number. In the max length column, the number before the comma represents the whole number i.e., Total Digits including the fraction digits and the number after the comma represents the total number of allowed decimals. | | | | | | | | | | |
| String | <p>Should be no longer than the length shown in the tables in Section 3.4.</p> <p>EDGAR stores values in the <signatureName>, and <contactEmailAddress> elements exactly as provided. All other values are stored in the database as uppercase.</p> <p>You must use special escape sequences to represent these four characters:</p> <table> <tr> <th>Character</th><th>Escape Sequence</th></tr> <tr> <td><</td><td>&lt; or &#60;</td></tr> <tr> <td>></td><td>&gt; or &#62;</td></tr> <tr> <td>&</td><td>&amp; or &#38;</td></tr> <tr> <td>"</td><td>&quot; or &#34;</td></tr> </table> | Character | Escape Sequence | < | < or < | > | > or > | & | & or & | " | " or " |
| Character | Escape Sequence | | | | | | | | | | |
| < | < or < | | | | | | | | | | |
| > | > or > | | | | | | | | | | |
| & | & or & | | | | | | | | | | |
| " | " or " | | | | | | | | | | |
| NV | These fields cannot have a value. They are parent element nodes that contain other XML elements. These elements need to be present for proper validation. | | | | | | | | | | |
| attr | Attribute property for an XML element. | | | | | | | | | | |

3.3. Applicability of Schema Elements

Each entry in the submission/document type column in Section 3.4 will have one of these values:

| Value | Description |
|-------|---|
| m | Mandatory. |
| m# | Conditional Mandatory. The element or attribute is mandatory if its parent element is included. The element cannot be included if its parent is not included. |
| m#1 | If <confirmingCopyFlag> is true, then the element or attribute becomes mandatory. |
| m#2 | If <investmentCompanyType> is N-1A or N-3 or N-4 or N-6, then the element or attribute becomes mandatory. |
| m#3 | If <seriesId> is provided, then the element or attribute becomes mandatory. |
| m#4 | If <regCountry> is US, then the element or attribute becomes mandatory. |
| m#5 | If <curCd> is provided, then the element or attribute becomes mandatory. |

| Value | Description |
|-------|--|
| m#6 | If <creditSprdRiskNonInvstGrade><period3Mon> is provided, then the element or attribute becomes mandatory |
| m#7 | If <borrower><name> is provided, then the element or attribute becomes mandatory |
| m#8 | If <aggregateCondition><isNonCashCollateral> is provided, then the element or attribute becomes mandatory |
| m#9 | If <invstCatConditional><invstCat> is provided, then the element or attribute becomes mandatory |
| m#10 | If <commodityContracts>, <creditContracts>, <equityContracts>, <foreignExchgContracts>, <interestRtContracts>, or <otherContracts> is provided, then the element or attribute becomes mandatory |
| m#11 | If <forwardCategory>, <futureCategory>, <optionCategory>, <swaptionCategory>, <swapCategory>, <warrantCategory>, or <otherCategory> is provided, then the element or attribute becomes mandatory |
| m#12 | If <highlyLiquidInvst> is provided, then the element or attribute becomes mandatory |
| m#13 | If <liquidInvConditional ><isChangeRepPd> is 'Y', then the element or attribute becomes mandatory |
| m#14 | If <fundCat> is provided, then the element or attribute becomes mandatory |
| m#15 | If <derivTran><classification> is provided, then the element or attribute becomes mandatory |
| m#16 | If <invstOrSec><name> is provided, then the element or attribute becomes mandatory |
| m#17 | If <identifiers><isin> is provided, then the element or attribute becomes mandatory |
| m#18 | If <identifiers><ticker> is provided, then the element or attribute becomes mandatory |
| m#19 | If <identifiers><other> is provided, then the element or attribute becomes mandatory |
| m#20 | If <balance> is provided, then the element or attribute becomes mandatory |
| m#21 | If <curCd> is not provided, then the element or attribute becomes mandatory |
| m#22 | If <assetCat> is not provided, then the element or attribute becomes mandatory |
| m#23 | If <assetConditional><assetCat> is provided, then the element or attribute becomes mandatory |
| m#24 | If <issuerCat > is not provided, then the element or attribute becomes mandatory |
| m#25 | If <issuerConditional>< issuerCat> is provided, then the element or attribute becomes mandatory |

| Value | Description |
|-------|---|
| m#26 | If <maturityDt> is provided, then the element or attribute becomes mandatory |
| m#27 | If <isMandatoryConvrtbl> is provided, then the element or attribute becomes mandatory |
| m#28 | If <name> is provided, then the element or attribute becomes mandatory |
| m#29 | If <identifiers><cusip> is provided, then the element or attribute becomes mandatory |
| m#30 | If <identifiers><isin> is provided, then the element or attribute becomes mandatory |
| m#31 | If <identifiers><ticker> is provided, then the element or attribute becomes mandatory |
| m#32 | If <identifiers><other> is provided, then the element or attribute becomes mandatory |
| m#33 | If <currencyInfo> is provided, then the element or attribute becomes mandatory |
| m#34 | If <transCat> is provided, then the element or attribute becomes mandatory |
| m#35 | If <principalAmt> is provided, then the element or attribute becomes mandatory |
| m#36 | If <collateralVal> is provided, then the element or attribute becomes mandatory |
| m#37 | If <collateralCd> is provided, then the element or attribute becomes mandatory |
| m#38 | If <othDeriv> is provided, then the element or attribute becomes mandatory |
| m#39 | If <isCashCollateral> is provided, then the element or attribute becomes mandatory |
| m#40 | If <isNonCashCollateral> is provided, then the element or attribute becomes mandatory |
| m#41 | If <isLoanByFund> is provided, then the element or attribute becomes mandatory |
| m#42 | If <noteltem> is provided, then the element or attribute becomes mandatory |
| m#44 | If <fwdDeriv>, <futrDeriv>, <swapDeriv>, <optionSwaptionWarrantDeriv>, or <othDeriv> is provided, then the element or attribute becomes mandatory |
| m#45 | If <amtCurSold> is provided, then the element or attribute becomes mandatory |
| m#46 | If <payOffProf> is provided, then the element or attribute becomes mandatory |

| Value | Description |
|-------|--|
| m#47 | If <notionalAmt > is provided, then the element or attribute becomes mandatory |
| m#48 | If <futrDeriv> is provided, then the element or attribute becomes mandatory |
| m#49 | If <swapFlag> is provided, then the element or attribute becomes mandatory |
| m#50 | If <fixedRecDesc> is provided, then the element or attribute becomes mandatory |
| m#51 | If <floatingRecDesc> is provided, then the element or attribute becomes mandatory |
| m#52 | If <fixedPmntDesc> is provided, then the element or attribute becomes mandatory |
| m#53 | If <floatingPmntDesc> is provided, then the element or attribute becomes mandatory |
| m#54 | If <upfrontPmnt> is provided, then the element or attribute becomes mandatory |
| m#55 | If <upfrontRcpt> is provided, then the element or attribute becomes mandatory |
| m#56 | If <notionalAmt> is provided, then the element or attribute becomes mandatory |
| m#57 | If <optionSwaptionWarrantDeriv> is provided, then the element or attribute becomes mandatory |
| m#58 | If <principalAmt> is provided, then the element or attribute becomes mandatory |
| m#59 | If <indexName> is provided, then the element or attribute becomes mandatory |
| m#60 | If <fwdDeriv> is provided, then the element or attribute becomes mandatory |
| m#61 | If <othIndName> is provided, then the element or attribute becomes mandatory |
| m#62 | If <othIndValue> is provided, then the element or attribute becomes mandatory |
| m#63 | If <issuerName> is provided, then the element or attribute becomes mandatory |
| m#64 | If <otherRecDesc> is provided, then the element or attribute becomes mandatory |
| m#65 | If <otherPmntDesc> is provided, then the element or attribute becomes mandatory |
| m#66 | If <units> is other, then the element or attribute becomes mandatory |

| Value | Description |
|-------|---|
| m#67 | If <fundCat> is provided then mandatory. |
| m#68 | If more than one <fundCat><pct>attribute is provided are greater than zero (0) then the element is mandatory. |
| m#69 | If <derivExposureInfo> is provided then <derivExposurePct>, <derivCurrencyExposurePct>, <derivIntRateExposurePct>, <noOfBusinessDaysInExcess> are mandatory |
| m#70 | If <varInfo> is provided then <medianDailyVarPct>, <backtestingResults > are mandatory |
| m#71 | If <fundsDesignatedInfo> is provided then <nameDesignatedIndex>, <indexIdentifier>, <medianVarRatioPct> are mandatory |
| c#1 | Choice between <identifiers><isin>, <identifiers><ticker>, and <identifiers><other> |
| c#2 | Choice between <identifiers><cusip>, <identifiers><isin>, <identifiers><ticker>, and <identifiers><other> |
| c#3 | Choice between <clearedCentCparty> and <notClearedCentCparty> |
| c#4 | Choice between <invstCat>, and <invstCatConditional> |
| c#5 | Choice between <fwdDeriv>, <futrDeriv>, <swaPDeriv>, <optionSwaptionWarrantDeriv>, and <othDeriv> |
| c#6 | Choice between <isCashCollateral > and <cashCollateralCondition> |
| c#7 | Choice between <isNonCashCollateral> and <nonCashCollateralCondition> |
| c#8 | Choice between <isLoanByFund> and <loanByFundCondition> |
| c#9 | Choice between <fixedRecDesc>, <floatingRecDesc > and < otherRecDesc> |
| c#10 | Choice between <fixedPmntDesc>, <floatingPmntDesc> and < otherPmntDesc> |
| c#11 | Choice between <nestedDerivInfo>, <indexBasketInfo> and < otherRefInst > |
| c#12 | Choice between <regStateConditional> and <regCountry> |
| c#13 | Choice between <isNonCashCollateral> and <aggregateCondition> |
| c#14 | Choice between <invstCat> and < invstCatConditional> |
| c#15 | Choice between <assetCat> and <monthlyReturnCats> |

| Value | Description |
|-------|--|
| c#16 | Choice between <isChangeRepPd> and <liquidInvConditional> |
| c#17 | Choice between <fundCat> and <aggrInvs> |
| c#18 | Choice between <classification> and <derivTrans> |
| o | Optional. |
| o#1 | If <invCountry> is provided, then the element or attribute becomes mandatory |
| o#2 | If <explntrNote> is provided, then the element or attribute becomes mandatory |
| o#3 | If <fwdDeriv> is provided, then the element or attribute becomes optional |
| o#4 | If <swapDeriv> is provided, then the element or attribute becomes optional |
| o#5 | If <optionSwaptionWarrantDeriv> is provided, then the element is choice between <shareNo> and (<principalAmt> , <curCd>). Choice selection is mandatory if <optionSwaptionWarrantDeriv> is provided. |
| o#6 | Option between <fundCat> or <fundCats>. |
| o#7 | Optional, Choice between <classification> and <derivTrans> |
| na | Does not apply to the submission type. EDGAR uses this field for server-side processing. Do not provide a value for this element or attribute. |
| blank | Does not apply to submission type. |

3.4. Mapping of Form N-PORT Submission Schemas to Submission Type

Note: The comments made to a Part D item (element “investOrSec” identified by the value of the element <notDissem> when “true”) will never be disseminated.

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 1 | 1 | NV | edgarSubmission | | | m | m | m | m | 1 |
| 2 | 1 | String | schemaVersion | 5 | | na | na | na | na | 1 |
| 2 | 2 | NV | headerData | | | m | m | m | m | 1 |
| 3 | 1 | String | submissionType | 10 | SUBMISSION TYPE | m | m | m | m | 1 |
| 3 | 2 | Boolean | isConfidential | | “true” or “false” | m | m | m | m | 1 |
| 3 | 3 | String | accessionNumber | 10 | | na | m | na | m | 1 |
| 3 | 4 | NV | filerInfo | | | m | m | m | m | 1 |
| 4 | 1 | String | liveTestFlag | | “LIVE” or “TEST” | o | o | o | o | 1 |
| 4 | 2 | NV | filer | | | m | m | m | m | 1 |
| 5 | 1 | String | fileNumber | 17 | | m#1 | m#1 | m#1 | m#1 | 1 |
| 5 | 2 | NV | issuerCredentials | | | m | m | m | m | 1 |
| 6 | 1 | String | cik | 10 | | m | m | m | m | 1 |
| 6 | 2 | String | ccc | 8 | | m | m | m | m | 1 |
| 4 | 3 | NV | contact | | | o | o | o | o | 1 |
| 5 | 1 | String | name | 30 | | m | m | m | m | 1 |
| 5 | 2 | String | phone | 20 | | m | m | m | m | 1 |
| 5 | 3 | String | email | 80 | | o | o | o | o | 1 |
| 4 | 4 | NV | notifications | | | o | o | o | o | 1 |
| 5 | 1 | String | notificationEmailAddress | 80 | | o | o | o | o | 3 |
| 4 | 5 | NV | seriesClassInfo | | | o | o | o | o | 1 |
| 5 | 1 | String | seriesId | 10 | | m#2 | m#2 | m#2 | m#2 | 1 |
| 5 | 2 | String | classId | 10 | | m#3 | m#3 | m#3 | m#3 | 1000 |
| 4 | 5 | NV | flags | | | o | o | o | o | 1 |
| 5 | 1 | Boolean | returnCopyFlag | | “true” or “false” | o | o | o | o | 1 |
| 5 | 2 | Boolean | overrideInternetFlag | | “true” or “false” | o | o | o | o | 1 |
| 5 | 3 | Boolean | confirmingCopyFlag | | “true” or “false” | o | o | o | o | 1 |
| 5 | 5 | String | invstCompanyType | | INVESTMENT COMPANY ANY TYPE | o | o | o | o | 1 |
| 2 | 3 | NV | formData | | | m | m | m | m | 1 |
| 3 | 1 | NV | genInfo | | | m | m | m | m | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|----------------|------------------------------|------------|--|---------|-----------|----------|------------|-----------|
| 4 | 1 | String | regName | 150 | | m | m | m | m | 1 |
| 4 | 2 | String | regFileNumber | 17 | | m | m | m | m | 1 |
| 4 | 3 | String | regCik | 10 | | m | m | m | m | 1 |
| 4 | 4 | String | regLei | 20 | | m | m | m | m | 1 |
| 4 | 5 | String | regStreet1 | 40 | | m | m | m | m | 1 |
| 4 | 6 | String | regStreet2 | 40 | | o | o | o | o | 1 |
| 4 | 7 | String | regCity | 30 | | m | m | m | m | 1 |
| 4 | 8 | NV | regStateConditional | | CHOICE | c#12 | c#12 | c#12 | c#12 | 1 |
| 4 | 8 | attr String | regCountry | 2 | "US" | m | m | m | m | 1 |
| 4 | 8 | attr String | regState | 10 | ISO STATE AND OUTLYING AREA CODE USA | m#4 | m#4 | m#4 | m#4 | 1 |
| 4 | 8 | String | regCountry | 2 | CHOICE ISO FOREIGN COUNTRY CODE | c#12 | c#12 | c#12 | c#12 | 1 |
| 4 | 9 | String | regZipOrPostalCode | 10 | | m | m | m | m | 1 |
| 4 | 10 | String | regPhone | 20 | | m | m | m | m | 1 |
| 4 | 11 | String | seriesName | 150 | | m | m | m | m | 1 |
| 4 | 12 | String | seriesId | 10 | | m#2 | m#2 | m#2 | m#2 | 1 |
| 4 | 13 | String | seriesLei | 20 | | m | m | m | m | 1 |
| 4 | 14 | String | repPdEnd | 10 | | m | m | m | m | 1 |
| 4 | 15 | String | repPdDate | 10 | | m | m | m | m | 1 |
| 4 | 16 | String | isFinalFiling | | YES NO TYPE | m | m | m | m | 1 |
| 3 | 2 | NV | fundInfo | | | m | m | m | m | 1 |
| 4 | 1 | Decimal | totAssets | 24 | | m | m | m | m | 1 |
| 4 | 2 | Decimal | totLiabs | 24 | | m | m | m | m | 1 |
| 4 | 3 | Decimal | netAssets | 24 | | m | m | m | m | 1 |
| 4 | 4 | Decimal | assetsAttrMiscSec | 24 | | m | m | m | m | 1 |
| 4 | 5 | Decimal | assetsInvested | 24 | | m | m | m | m | 1 |
| 4 | 6 | Decimal | amtPayOneYrBanksBorr | 24 | | m | m | m | m | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-----------------------------------|---------|-----------|----------|------------|-----------|
| 4 | 7 | Decimal | amtPayOneYrCtrlComp | 24 | | m | m | m | m | 1 |
| 4 | 8 | Decimal | amtPayOneYrOthAffil | 24 | | m | m | m | m | 1 |
| 4 | 9 | Decimal | amtPayOneYrOther | 24 | | m | m | m | m | 1 |
| 4 | 10 | Decimal | amtPayAftOneYrBanksBorr | 24 | | m | m | m | m | 1 |
| 4 | 11 | Decimal | amtPayAftOneYrCtrlComp | 24 | | m | m | m | m | 1 |
| 4 | 12 | Decimal | amtPayAftOneYrOthAffil | 24 | | m | m | m | m | 1 |
| 4 | 13 | Decimal | amtPayAftOneYrOther | 24 | | m | m | m | m | 1 |
| 4 | 14 | Decimal | delayDeliv | 24 | | m | m | m | m | 1 |
| 4 | 15 | Decimal | standByCommit | 24 | | m | m | m | m | 1 |
| 4 | 16 | Decimal | liquidPref | 24 | | m | m | m | m | 1 |
| 4 | 17 | Decimal | cshNotRptdInCorD | 24 | | o | o | o | o | 1 |
| 4 | 17 | NV | curMetrics | | | o | o | o | o | 1 |
| 5 | 1 | NV | curMetric | | | o | o | o | o | 1000 |
| 6 | 1 | String | curCd | 3 | ISO CURRENCY CODE | o | o | o | o | 1 |
| 6 | 2 | NV | intrstRtRiskdv01 | | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 2 | attr Decimal | period3Mon | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 2 | attr Decimal | period1Yr | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 2 | attr Decimal | period5Yr | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 2 | attr Decimal | period10Yr | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 2 | attr Decimal | period30Yr | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 3 | NV | intrstRtRiskdv100 | | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 3 | attr Decimal | period3Mon | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 3 | attr Decimal | period1Yr | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 3 | attr Decimal | period5Yr | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 6 | 3 | attr Decimal | period10Yr | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|--|---------|-----------|----------|------------|-----------|
| 6 | 3 | attr Decimal | period30Yr | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 4 | 18 | NV | creditSprdRiskInvstGrade | | | m#5 | m#5 | m#5 | m#5 | 1 |
| 4 | 18 | attr Decimal | period3Mon | 24 | | m#5 | m#5 | m#5 | m#5 | 1 |
| 4 | 18 | attr Decimal | period1Yr | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 18 | attr Decimal | period5Yr | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 18 | attr Decimal | period10Yr | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 18 | attr Decimal | period30Yr | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 19 | NV | creditSprdRiskNonInvstGrade | | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 19 | attr Decimal | period3Mon | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 19 | attr Decimal | period1Yr | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 19 | attr Decimal | period5Yr | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 19 | attr Decimal | period10Yr | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 19 | attr Decimal | period30Yr | 24 | | m#6 | m#6 | m#6 | m#6 | 1 |
| 4 | 20 | NV | borrowers | | | o | o | o | o | 1 |
| 5 | 1 | NV | borrower | | | o | o | o | o | 1000 |
| 6 | 1 | attr String | name | 150 | | o | o | o | o | 1 |
| 6 | 2 | attr String | lei | 20 | | m#7 | m#7 | m#7 | m#7 | 1 |
| 6 | 3 | attr Decimal | aggrVal | 24 | | m#7 | m#7 | m#7 | m#7 | 1 |
| 4 | 21 | String | isNonCashCollateral | | CHOICE "N" | c#13 | c#13 | c#13 | c#13 | 1 |
| 4 | 21 | NV | aggregateCondition | | CHOICE | c#13 | c#13 | c#13 | c#13 | 1 |
| 4 | 21 | attr String | isNonCashCollateral | | "Y" | m | m | m | m | 1 |
| 5 | 1 | NV | aggregateInfos | | | m#8 | m#8 | m#8 | m#8 | 1 |
| 6 | 1 | NV | aggregateInfo | | | m#8 | m#8 | m#8 | m#8 | 6 |
| 6 | 1 | attr Decimal | amt | 24 | | m#8 | m#8 | m#8 | m#8 | 1 |
| 6 | 1 | attr Decimal | collatrl | 24 | | m#8 | m#8 | m#8 | m#8 | 1 |
| 7 | 1 | String | invstCat | | CHOICE INVESTMENT_CATEGORY_TYPE | c#14 | c#14 | c#14 | c#14 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|--------------|------------------------------|------------|-------------------------|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | invstCatConditional | | CHOICE | c#14 | c#14 | c#14 | c#14 | 1 |
| 7 | 1 | attr String | invstCat | | "other instrument" | m | m | m | m | 1 |
| 7 | 1 | attr String | otherDesc | 5000 | | m#9 | m#9 | m#9 | m#9 | 1 |
| 4 | 22 | NV | returnInfo | | | m | m | m | m | 1 |
| 5 | 1 | NV | monthlyTotReturns | | | m | m | m | m | 1 |
| 6 | 1 | NV | monthlyTotReturn | | | m | m | m | m | 1000 |
| 6 | 1 | attr String | rtn1 | 24 | Decimal(24) Or "N/A" | m | m | m | m | 1 |
| 6 | 1 | attr String | rtn2 | 24 | Decimal(24) Or "N/A" | m | m | m | m | 1 |
| 6 | 1 | attr String | rtn3 | 24 | Decimal(24) Or "N/A" | m | m | m | m | 1 |
| 6 | 1 | attr String | classId | 10 | | m#2 | m#2 | m#2 | m#2 | 1 |
| 5 | 2 | NV | monthlyReturnCats | | | o | o | o | o | 1 |
| 6 | 1 | NV | commodityContracts | | | o | o | o | o | 1 |
| 7 | 1 | NV | mon1 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 2 | NV | mon2 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 3 | NV | mon3 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 4 | NV | forwardCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 5 | NV | futureCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 6 | NV | optionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 7 | NV | swaptionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 8 | NV | swapCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 9 | NV | warrantCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 10 | NV | otherCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 6 | 2 | NV | creditContracts | | | o | o | o | o | 1 |
| 7 | 1 | NV | mon1 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 2 | NV | mon2 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 3 | NV | mon3 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 4 | NV | forwardCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 5 | NV | futureCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 6 | NV | optionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 7 | NV | swaptionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 8 | NV | swapCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 9 | NV | warrantCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 10 | NV | otherCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 6 | 3 | NV | equityContracts | | | o | o | o | o | 1 |
| 7 | 1 | NV | mon1 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 2 | NV | mon2 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 3 | NV | mon3 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 4 | NV | forwardCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 5 | NV | futureCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 6 | NV | optionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 7 | NV | swaptionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 8 | NV | swapCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 7 | 9 | NV | warrantCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 10 | NV | otherCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 6 | 4 | NV | foreignExchgContracts | | | o | o | o | o | 1 |
| 7 | 1 | NV | mon1 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 2 | NV | mon2 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 3 | NV | mon3 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 4 | NV | forwardCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 5 | NV | futureCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 6 | NV | optionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 7 | NV | swaptionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 8 | NV | swapCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 9 | NV | warrantCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 10 | NV | otherCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 6 | 5 | NV | interestRtContracts | | | o | o | o | o | 1 |
| 7 | 1 | NV | mon1 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 2 | NV | mon2 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 3 | NV | mon3 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 4 | NV | forwardCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 5 | NV | futureCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 6 | NV | optionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 7 | NV | swaptionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 8 | NV | swapCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 9 | NV | warrantCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 10 | NV | otherCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 6 | 6 | NV | otherContracts | | | o | o | o | o | 1 |
| 7 | 1 | NV | mon1 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 2 | NV | mon2 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 3 | NV | mon3 | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#10 | m#10 | m#10 | m#10 | 1 |
| 7 | 4 | NV | forwardCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 5 | NV | futureCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 6 | NV | optionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 7 | NV | swaptionCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 8 | NV | swapCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 9 | NV | warrantCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 7 | 10 | NV | otherCategory | | | m#10 | m#10 | m#10 | m#10 | 1 |
| 8 | 1 | NV | instrMon1 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 1 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | NV | instrMon2 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 2 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|-------------|---------|-----------|----------|------------|-----------|
| 8 | 3 | NV | instrMon3 | | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netRealizedGain | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 8 | 3 | attr Decimal | netUnrealizedAppr | 24 | | m#11 | m#11 | m#11 | m#11 | 1 |
| 5 | 4 | NV | othMon1 | | | m | m | m | m | 1 |
| 5 | 4 | attr Decimal | netRealizedGain | 24 | | m | m | m | m | 1 |
| 5 | 4 | attr Decimal | netUnrealizedAppr | 24 | | m | m | m | m | 1 |
| 5 | 5 | NV | othMon2 | | | m | m | m | m | 1 |
| 5 | 5 | attr Decimal | netRealizedGain | 24 | | m | m | m | m | 1 |
| 5 | 5 | attr Decimal | netUnrealizedAppr | 24 | | m | m | m | m | 1 |
| 5 | 6 | NV | othMon3 | | | m | m | m | m | 1 |
| 5 | 6 | attr Decimal | netRealizedGain | 24 | | m | m | m | m | 1 |
| 5 | 6 | attr Decimal | netUnrealizedAppr | 24 | | m | m | m | m | 1 |
| 4 | 23 | NV | mon1Flow | | | m | m | m | m | 1 |
| 4 | 23 | attr Decimal | sales | 24 | | m | m | m | m | 1 |
| 4 | 23 | attr Decimal | reinvestment | 24 | | m | m | m | m | 1 |
| 4 | 23 | attr Decimal | redemption | 24 | | m | m | m | m | 1 |
| 4 | 24 | NV | mon2Flow | | | m | m | m | m | 1 |
| 4 | 24 | attr Decimal | sales | 24 | | m | m | m | m | 1 |
| 4 | 24 | attr Decimal | reinvestment | 24 | | m | m | m | m | 1 |
| 4 | 24 | attr Decimal | redemption | 24 | | m | m | m | m | 1 |
| 4 | 25 | NV | mon3Flow | | | m | m | m | m | 1 |
| 4 | 25 | attr Decimal | sales | 24 | | m | m | m | m | 1 |
| 4 | 25 | attr Decimal | reinvestment | 24 | | m | m | m | m | 1 |
| 4 | 25 | attr Decimal | redemption | 24 | | m | m | m | m | 1 |
| 4 | 26 | NV | liquidInvst | | | o | o | o | o | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|--|---------|-----------|----------|------------|-----------|
| 5 | 1 | Decimal | highlyLiquidInvst | 24 | | o | o | o | o | 1 |
| 5 | 2 | String | daysOfHolding | 3 | | m#12 | m#12 | m#12 | m#12 | 1 |
| 5 | 3 | String | isChangeRepPd | | CHOICE NO_NA_TYPE | c#16 | c#16 | c#16 | c#16 | 1 |
| 5 | 3 | NV | liquidInvConditional | | CHOICE | c#16 | c#16 | c#16 | c#16 | 1 |
| 6 | 1 | String | isChangeRepPd | | "Y" | m#12 | m#12 | m#12 | m#12 | 1 |
| 6 | 2 | NV | rptPdChanges | | | m#13 | m#13 | m#13 | m#13 | 1 |
| 7 | 1 | Decimal | rptPdChange | 24 | | m#13 | m#13 | m#13 | m#13 | 99 |
| 4 | 27 | NV | derivTrans | | CHOICE | o | o | o | o | 1 |
| 4 | 27 | String | classification | | CHOICE "N/A" | o#7 | o#7 | o#7 | o#7 | 1 |
| 5 | 1 | NV | derivTran | | | o#7 | o#7 | o#7 | o#7 | 3 |
| 5 | 1 | attr | classification | | LIQUID_CATEGORY TYPE | m#15 | m#15 | m#15 | m#15 | 1 |
| 6 | 1 | attr Decimal | fundPct | 24 | | m#15 | m#15 | m#15 | m#15 | 1 |
| 4 | 28 | NV | derivExposureInfo | | | o | o | o | o | 1 |
| 5 | 1 | Decimal | derivExposurePct | 24 | | m#69 | m#69 | m#69 | m#69 | 1 |
| 5 | 2 | Decimal | derivCurrencyExposurePct | 24 | | m#69 | m#69 | m#69 | m#69 | 1 |
| 5 | 3 | Decimal | derivIntRateExposurePct | 24 | | m#69 | m#69 | m#69 | m#69 | 1 |
| 5 | 4 | Integer | noOfBusinessDaysInExcess | 2 | | m#69 | m#69 | m#69 | m#69 | 1 |
| 4 | 29 | NV | varInfo | | | o | o | o | o | 1 |
| 5 | 1 | Decimal | medianDailyVarPct | 24 | | m#70 | m#70 | m#70 | m#70 | 1 |
| 5 | 2 | NV | fundsDesignatedInfo | | | o | o | o | o | 1 |
| 6 | 1 | String | nameDesignatedIndex | 250 | | m#71 | m#71 | m#71 | m#71 | 1 |
| 6 | 2 | String | indexIdentifier | 150 | | m#71 | m#71 | m#71 | m#71 | 1 |
| 6 | 3 | Decimal | medianVarRatioPct | 24 | | m#71 | m#71 | m#71 | m#71 | 1 |
| 5 | 3 | Integer | backtestingResults | 2 | | m#70 | m#70 | m#70 | m#70 | 1 |
| 3 | 3 | NV | invstOrSecs | | | o | o | o | o | 1 |
| 4 | 1 | NV | invstOrSec | | | o | o | o | o | 500,000 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|--------------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 5 | 1 | Boolean | notDissem | | "true" or "false" Fixed: true | o | o | o | o | 1 |
| 5 | 2 | String | name | 150 | | o | o | o | o | 1 |
| 5 | 3 | String | lei | 20 | | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 4 | String | title | 150 | | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 5 | String | cusip | 9 | | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 6 | NV | identifiers | | | m#16 | m#16 | m#16 | m#16 | 100 |
| 6 | 1 | NV | isin | | CHOICE | c#1 | c#1 | c#1 | c#1 | 1 |
| 6 | 1 | attr String | value | 12 | | m#17 | m#17 | m#17 | m#17 | 1 |
| 6 | 1 | NV | ticker | | CHOICE | c#1 | c#1 | c#1 | c#1 | 1 |
| 6 | 1 | attr String | value | 12 | | m#18 | m#18 | m#18 | m#18 | 1 |
| 6 | 1 | NV | other | | CHOICE | c#1 | c#1 | c#1 | c#1 | 1 |
| 6 | 1 | attr String | value | 150 | | m#19 | m#19 | m#19 | m#19 | 1 |
| 6 | 1 | attr String | otherDesc | 150 | | m#19 | m#19 | m#19 | m#19 | 1 |
| 5 | 7 | Decimal | balance | 24 | | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 8 | String | units | | UNIT TYPE | m#20 | m#20 | m#20 | m#20 | 1 |
| 5 | 9 | String | descOthUnits | 150 | | m#66 | m#66 | m#66 | m#66 | 1 |
| 5 | 10 | String | curCd | | CHOICE "USD" or "N/A" | m#20 | m#20 | m#20 | m#20 | 1 |
| 5 | 10 | NV | currencyConditional | | CHOICE | m#21 | m#21 | m#21 | m#21 | 1 |
| 5 | 10 | attr | curCd | 3 | ISO NON US CURRENCY CODE | m#21 | m#21 | m#21 | m#21 | 1 |
| 5 | 10 | attr Decimal | exchangeRt | 24 | | m#21 | m#21 | m#21 | m#21 | 1 |
| 5 | 11 | Decimal | valUSD | 24 | | m#20 | m#20 | m#20 | m#20 | 1 |
| 5 | 12 | Decimal | pctVal | 24 | | m#20 | m#20 | m#20 | m#20 | 1 |
| 5 | 13 | String | payoffProfile | | PAYOFF PROFILE TYPE | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 14 | String | assetCat | | CHOICE ASSET CATEGORY TYPE | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 14 | NV | assetConditional | | CHOICE | m#22 | m#22 | m#22 | m#22 | 1 |
| 5 | 14 | attr String | assetCat | | "OTHER" | m#16 | m#16 | m#16 | m#16 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|--------------|------------------------------|------------|--|---------|-----------|----------|------------|-----------|
| 5 | 14 | attr String | desc | 150 | | m#23 | m#23 | m#23 | m#23 | 1 |
| 5 | 15 | String | issuerCat | | CHOICE ISSUER_CATEGORY_TYPE | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 15 | NV | issuerConditional | | CHOICE | m#24 | m#24 | m#24 | m#24 | 1 |
| 5 | 15 | attr String | issuerCat | | "OTHER" | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 15 | attr String | desc | 150 | | m#25 | m#25 | m#25 | m#25 | 1 |
| 5 | 16 | String | invCountry | | ISO_COUNTRY_CODE or N/A | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 17 | String | invOthCountry | | ISO_COUNTRY_CODE or N/A | o# | o# | o# | o# | 1 |
| 5 | 18 | String | isRestrictedSec | | YES_NO_TYPE | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 19 | String | fundCat | | CHOICE "N/A" | o#6 | o#6 | o#6 | o#6 | 1 |
| 5 | 19 | NV | fundCats | | | o#6 | o#6 | o#6 | o#6 | 1 |
| 6 | 1 | NV | fundCat | | | m#67 | m#67 | m#67 | m#67 | 4 |
| 7 | 1 | attribute | category | | LIQUIDITY_INFO_TYPE | m#67 | m#67 | m#67 | m#67 | 1 |
| 7 | 2 | attr Decimal | pct | 24 | | m#67 | m#67 | m#67 | m#67 | 1 |
| 6 | 2 | String | circumstances | | LIQUIDITY_CIRCUMSTANCE_TYPE | m#68 | m#68 | m#68 | m#68 | 3 |
| 5 | 20 | String | fairValLevel | | FAIR_VALUE_TYPE | m#16 | m#16 | m#16 | m#16 | 1 |
| 5 | 21 | NV | debtSec | | | o | o | o | o | 1 |
| 6 | 1 | Date | maturityDt | | YYYY-MM-DD or N/A | o | o | o | o | 1 |
| 6 | 2 | String | couponKind | | COUPON_CATEGORY_TYPE | m#26 | m#26 | m#26 | m#26 | 1 |
| 6 | 3 | Decimal | annualizedRt | 24 | | m#26 | m#26 | m#26 | m#26 | 1 |
| 6 | 4 | String | isDefault | | YES_NO_TYPE | m#26 | m#26 | m#26 | m#26 | 1 |
| 6 | 5 | String | areIntrstPmntsInArrears | | YES_NO_TYPE | m#26 | m#26 | m#26 | m#26 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|--------------|------------------------------|------------|-----------------------------------|---------|-----------|----------|------------|-----------|
| 6 | 6 | String | isPaidKind | | YES NO TYPE | m#26 | m#26 | m#26 | m#26 | 1 |
| 6 | 7 | String | isMandatoryConvrtbl | | YES NO TYPE | o | o | o | o | 1 |
| 6 | 8 | String | isContngtConvrtbl | | YES NO TYPE | m#27 | m#27 | m#27 | m#27 | 1 |
| 6 | 9 | NV | dbtSecRefInstruments | | | m#27 | m#27 | m#27 | m#27 | 1 |
| 7 | 9 | NV | dbtSecRefInstrument | | | m#27 | m#27 | m#27 | m#27 | 1000 |
| 8 | 9 | String | name | 150 | | m#27 | m#27 | m#27 | m#27 | 1 |
| 8 | 10 | String | title | 150 | | m#28 | m#28 | m#28 | m#28 | 1 |
| 8 | 11 | String | curCd | | ISO COUNTRY CODE | m#28 | m#28 | m#28 | m#28 | 1 |
| 8 | 12 | NV | identifiers | | | m#28 | m#28 | m#28 | m#28 | 100 |
| 9 | 1 | NV | cusip | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 9 | 1 | attr String | value | 9 | | m#29 | m#29 | m#29 | m#29 | 1 |
| 9 | 1 | NV | isin | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 9 | 1 | attr String | value | 12 | | m#30 | m#30 | m#30 | m#30 | 1 |
| 9 | 1 | NV | ticker | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 9 | 1 | attr String | value | 12 | | m#31 | m#31 | m#31 | m#31 | 1 |
| 9 | 1 | NV | other | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 9 | 1 | attr String | value | 150 | | m#32 | m#32 | m#32 | m#32 | 1 |
| 9 | 1 | attr String | otherDesc | 150 | | m#32 | m#32 | m#32 | m#32 | 1 |
| 6 | 13 | NV | currencyInfos | | | m#27 | m#27 | m#27 | m#27 | 1 |
| 7 | 1 | NV | currencyInfo | | | m#27 | m#27 | m#27 | m#27 | 1000 |
| 7 | 1 | attr Decimal | convRatio | 24 | | m#27 | m#27 | m#27 | m#27 | 1 |
| 7 | 1 | attr | curCd | 3 | ISO CURRENCY CODE | m#33 | m#33 | m#33 | m#33 | 1 |
| 6 | 14 | Decimal | delta | 24 | | m#27 | m#27 | m#27 | m#27 | 1 |
| 5 | 22 | NV | repurchaseAgrmt | | | o | o | o | o | 1 |
| 6 | 1 | String | transCat | | TRANSACTION TYPE | o | o | o | o | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-------------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 6 | 2 | NV | clearedCentCparty | | CHOICE | c#3 | c#3 | c#3 | c#3 | 1 |
| 6 | 2 | attr | isCleared | | Y | m#34 | m#34 | m#34 | m#34 | 1 |
| 6 | 2 | attr String | centralCounterparty | 150 | | m#34 | m#34 | m#34 | m#34 | 1 |
| 6 | 2 | NV | notClearedCentCparty | | CHOICE | c#3 | c#3 | c#3 | c#3 | 1 |
| 6 | 2 | attr | isCleared | | N | m#34 | m#34 | m#34 | m#34 | 1 |
| 7 | 1 | NV | counterpartyInfos | | | m#34 | m#34 | m#34 | m#34 | 1 |
| 8 | 1 | NV | counterpartyInfo | | | m#34 | m#34 | m#34 | m#34 | 1000 |
| 8 | 1 | attr String | name | 150 | | m#34 | m#34 | m#34 | m#34 | 1 |
| 8 | 1 | attr String | lei | 20 | | m#34 | m#34 | m#34 | m#34 | 1 |
| 6 | 3 | String | isTriParty | | YES_NO_TYPE | m#34 | m#34 | m#34 | m#34 | 1 |
| 6 | 4 | String | repurchaseRt | 24 | | m#34 | m#34 | m#34 | m#34 | 1 |
| 6 | 5 | Date | maturityDt | 10 | YYYY-MM-DD or N/A | m#34 | m#34 | m#34 | m#34 | 1 |
| 6 | 6 | NV | repurchaseCollaterals | | | m#34 | m#34 | m#34 | m#34 | 1 |
| 7 | 1 | NV | repurchaseCollateral | | | m#34 | m#34 | m#34 | m#34 | 10 |
| 8 | 1 | String | principalAmt | 24 | | m#34 | m#34 | m#34 | m#34 | 1 |
| 8 | 2 | String | principalCd | | ISO_ALL_CURRENC Y NA_CODE | m#35 | m#35 | m#35 | m#35 | 1 |
| 8 | 3 | String | collateralVal | 24 | | m#35 | m#35 | m#35 | m#35 | 1 |
| 8 | 4 | String | collateralCd | | ISO_ALL_CURRENC Y NA_CODE | m#36 | m#36 | m#36 | m#36 | 1 |
| 8 | 5 | String | invstCat | | CHOICE REPURCHASE_CAT EGORY_TYPE | c#4 | c#4 | c#4 | c#4 | 1 |
| 8 | 5 | NV | invstCatConditional | | CHOICE | c#4 | c#4 | c#4 | c#4 | 1 |
| 8 | 5 | attr String | invstCat | | Other instrument | m#37 | m#37 | m#37 | m#37 | 1 |
| 8 | 5 | attr String | desc | 150 | | m#37 | m#37 | m#37 | m#37 | 1 |
| 5 | 23 | NV | derivativeInfo | | | o | o | o | o | 1 |
| 6 | 1 | NV | fwdDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 6 | 1 | attr String | derivCat | | "FWD" | m#60 | m#60 | m#60 | m#60 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|--------------|--|------------|-----------------------------------|---------|-----------|----------|------------|-----------|
| | | | FORWARD DERIVATIVE | | | | | | | |
| 6 | 1 | NV | futrDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 6 | 1 | attr String | derivCat | | "FUT" | m#48 | m#48 | m#48 | m#48 | 1 |
| | | | FUTURE DERIVATIVE | | | | | | | |
| 6 | 1 | NV | swapDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 6 | 1 | attr String | derivCat | | "SWP" | m#49 | m#49 | m#49 | m#49 | 1 |
| | | | SWAP DERIVATIVE | | | | | | | |
| 6 | 1 | NV | optionSwaptionWarrantDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 6 | 1 | attr String | derivCat | | OSW CATEGORY TYPE | m#57 | m#57 | m#57 | m#57 | 1 |
| | | | OPTION SWAPTION WARRANT DERIVATIVE | | | | | | | |
| 6 | 1 | NV | othDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 6 | 1 | attr String | derivCat | | "OTH" | m#38 | m#38 | m#38 | m#38 | 1 |
| 6 | 1 | attr String | othDesc | 150 | | m#38 | m#38 | m#38 | m#38 | 1 |
| | | | OTHER DERIVATIVE | | | | | | | |
| 5 | 24 | NV | securityLending | | | m#16 | m#16 | m#16 | m#16 | 1 |
| 6 | 1 | String | isCashCollateral | | CHOICE N | c#6 | c#6 | c#6 | c#6 | 1 |
| 6 | 2 | NV | cashCollateralCondition | | CHOICE | c#6 | c#6 | c#6 | c#6 | 1 |
| 6 | 2 | attr String | isCashCollateral | | Y | m#16 | m#16 | m#16 | m#16 | 1 |
| 6 | 2 | attr Decimal | cashCollateralVal | 24 | | m#39 | m#39 | m#39 | m#39 | 1 |
| 6 | 3 | String | isNonCashCollateral | | CHOICE N | c#7 | c#7 | c#7 | c#7 | 1 |
| 6 | 4 | NV | nonCashCollateralCondition | | CHOICE | c#7 | c#7 | c#7 | c#7 | 1 |
| 6 | 4 | attr String | isNonCashCollateral | | Y | m#39 | m#39 | m#39 | m#39 | 1 |
| 6 | 4 | attr Decimal | nonCashCollateralVal | 24 | | m#40 | m#40 | m#40 | m#40 | 1 |
| 6 | 5 | String | isLoanByFund | | CHOICE N | c#8 | c#8 | c#8 | c#8 | 1 |
| 6 | 6 | NV | loanByFundCondition | | | c#8 | c#8 | c#8 | c#8 | 1 |
| 6 | 6 | attr String | isLoanByFund | | Y | m#39 | m#39 | m#39 | m#39 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|---|---------|-----------|----------|------------|---------------|
| 6 | 6 | attr Decimal | loanVal | 24 | | m#41 | m#41 | m#41 | m#41 | 1 |
| 3 | 4 | NV | explntrNotes | | | o | o | o | o | 1 |
| 4 | 1 | NV | explntrNote | | | o | o | o | o | 250 |
| 4 | 1 | attr | noteltem | | ITEM_CATEGORY_T YPF | o#2 | o#2 | o#2 | o#2 | 1 |
| 4 | 1 | attr String | note | 5000 | | m#42 | m#42 | m#42 | m#42 | 1 |
| 3 | 5 | NV | signature | | | m | m | m | m | 1 |
| 4 | 1 | Date | dateSigned | | YYYY-MM-DD | m | m | m | m | 1 |
| 4 | 2 | String | nameOfApplicant | 150 | | m | m | m | m | 1 |
| 4 | 3 | String | signature | 150 | | m | m | m | m | 1 |
| 4 | 4 | String | signerName | 150 | | m | m | m | m | 1 |
| 4 | 5 | String | Title | 150 | | m | m | m | m | 1 |
| 2 | 4 | NV | documents | | | o | o | o | o | 1 |
| 3 | 1 | NV | document | | | m# | m# | m# | m# | unbound ed |
| 4 | 1 | String | conformedName | 32 | | m | m | m | m | 1 |
| 4 | 2 | String | conformedDocumentType | | | m | m | m | m | 1 |
| 4 | 3 | String | description | 255 | | o | o | o | o | 1 |
| 4 | 4 | String | contents | | | m | m | m | m | 1 |

3.4.1. FORWARD_DERIVATIVE (AS HOLDING)

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|---|------------|-------------|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| | | | FX_FORWARD_OR_SWAP_HOLDING_ GROUP(Forward , Foreign currency | | CHOICE | | | | | |
| 7 | 3 | String | amtCurSold | 24 | | o#3 | o#3 | o#3 | o#3 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|---|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 4 | String | curSold | 3 | ISO_ALL_CURRENCY_NA_CODE | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 5 | String | amtCurPur | 24 | | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 6 | String | curPur | 3 | ISO_ALL_CURRENCY_NA_CODE | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 7 | Date | settlementDt | | YYYY-MM-DD or N/A | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 8 | Decimal | unrealizedAppr | 24 | | m#45 | m#45 | m#45 | m#45 | 1 |
| | | | NONFX_FORWARD_HOLDING_GROUP (Forward, Non foreign currency elements) | | CHOICE | | | | | |
| 7 | 3 | String | payOffProf | | PAYOFF_PROFILE_TYPE | o#3 | o#3 | o#3 | o#3 | 1 |
| 7 | 4 | NV | descRefInstrmnt | | REFERENCE_INSTRUMENT_TYPE | o#3 | o#3 | o#3 | o#3 | 1 |
| 7 | 5 | Date | expDate | | YYYY-MM-DD or N/A | m#46 | m#46 | m#46 | m#46 | 1 |
| 7 | 6 | Decimal | notionalAmt | 24 | | m#46 | m#46 | m#46 | m#46 | 1 |
| 7 | 7 | String | curCd | 3 | ISO_CURRENCY_CODE | m#47 | m#47 | m#47 | m#47 | 1 |
| 7 | 8 | Decimal | unrealizedAppr | 24 | | m#46 | m#46 | m#46 | m#46 | 1 |

3.4.2. FUTURE_DERIVATIVE (AS HOLDING)

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 7 | 3 | String | payOffProf | | PAYOFF_PROFILE_TYPE | m#48 | m#48 | m#48 | m#48 | 1 |
| 7 | 4 | NV | descRefInstrmnt | | REFERENCE_INSTRUMENT_TYPE | m#48 | m#48 | m#48 | m#48 | 1 |
| 7 | 5 | Date | expDate | | YYYY-MM-DD or N/A | m#46 | m#46 | m#46 | m#46 | 1 |
| 7 | 6 | Decimal | notionalAmt | 24 | | m#46 | m#46 | m#46 | m#46 | 1 |
| 7 | 7 | String | curCd | 3 | ISO_CURRENCY_CODE | m#47 | m#47 | m#47 | m#47 | 1 |
| 7 | 8 | Decimal | unrealizedAppr | 24 | | m#46 | m#46 | m#46 | m#46 | 1 |

3.4.3. SWAP_DERIVATIVE (AS HOLDING)

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|--------------|--|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| | | | FX_FORWARD_OR_SWAP_HOLDING_GROUP (SWAP, Foreign Currency Elements) | | CHOICE | | | | | |
| 7 | 3 | String | amtCurSold | 24 | | o#4 | o#4 | o#4 | o#4 | 1 |
| 7 | 4 | String | curSold | 3 | ISO_ALL_CURRENCY_NA_CODE | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 5 | String | amtCurPur | 24 | | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 6 | | curPur | 3 | ISO_ALL_CURRENCY_NA_CODE | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 7 | Date | settlementDt | | YYYY-MM-DD or N/A | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 8 | Decimal | unrealizedAppr | 24 | | m#45 | m#45 | m#45 | m#45 | 1 |
| | | | NONFX_SWAP_HOLDING_GROUP(SWAP, Non –Foreign Currency Elements) | | CHOICE | | | | | |
| 7 | 3 | NV | descRefInstrmnt | | REFERENCE_INSTRUMENT_TYPE | o#4 | o#4 | o#4 | o#4 | 1 |
| 7 | 4 | String | swapFlag | | YES_NO_TYPE | o#4 | o#4 | o#4 | o#4 | 1 |
| 7 | 5 | NV | fixedRecDesc | | CHOICE | c#9 | c#9 | c#9 | c#9 | 1 |
| 7 | 5 | attr String | fixedOrFloating | | "Fixed" | m#50 | m#50 | m#50 | m#50 | 1 |
| 7 | 5 | attr Decimal | fixedRt | 24 | | m#50 | m#50 | m#50 | m#50 | 1 |
| 7 | 5 | attr String | curCd | 3 | ISO_CURRENCY_CODE | m#50 | m#50 | m#50 | m#50 | 1 |
| 7 | 5 | attr String | amount | 24 | | m#50 | m#50 | m#50 | m#50 | 1 |
| 7 | 5 | NV | floatingRecDesc | | CHOICE | c#9 | c#9 | c#9 | c#9 | 1 |
| 7 | 5 | attr | fixedOrFloating | | "Floating" | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 5 | attr String | floatingRtIndex | 150 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 5 | attr Decimal | floatingRtSpread | 24 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 5 | attr String | curCd | 3 | ISO_CURRENCY_CODE | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 5 | attr Decimal | pmntAmt | 24 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 8 | 1 | NV | rtResetTenors | | | m#51 | m#51 | m#51 | m#51 | 1 |
| 9 | 1 | NV | rtResetTenor | | | m#51 | m#51 | m#51 | m#51 | 1000 |
| 9 | 1 | attr | resetDt | | FLOATING_DATE_TYPE | m#51 | m#51 | m#51 | m#51 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|------------------------------------|---------|-----------|----------|------------|-----------|
| 9 | 1 | attr Integer | resetDtUnit | 5 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 9 | 1 | attr | rateTenor | | FLOATING DATE TYPE | m#51 | m#51 | m#51 | m#51 | 1 |
| 9 | 1 | attr Integer | rateTenorUnit | 5 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 5 | String | otherRecDesc | 150 | CHOICE | c#9 | c#9 | c#9 | c#9 | 1 |
| 7 | 5 | attr | fixedOrFloating | | "Other" | m#64 | m#64 | m#64 | m#64 | 1 |
| 7 | 6 | NV | fixedPmntDesc | | CHOICE | c#10 | c#10 | c#10 | c#10 | 1 |
| 7 | 6 | attr String | fixedOrFloating | | "Fixed" | m#52 | m#52 | m#52 | m#52 | 1 |
| 7 | 6 | attr Decimal | fixedRt | 24 | | m#52 | m#52 | m#52 | m#52 | 1 |
| 7 | 6 | attr | curCd | 3 | ISO CURRENCY CODE | m#52 | m#52 | m#52 | m#52 | 1 |
| 7 | 6 | attr String | amount | 24 | | m#52 | m#52 | m#52 | m#52 | 1 |
| 7 | 6 | NV | floatingPmntDesc | | CHOICE | c#10 | c#10 | c#10 | c#10 | 1 |
| 7 | 6 | attr | fixedOrFloating | | "Floating" | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | attr String | floatingRtIndex | 150 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | attr Decimal | floatingRtSpread | 24 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | attr String | curCd | 3 | ISO CURRENCY CODE | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | Decimal | pmntAmt | 24 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | NV | rtResetTenors | | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | NV | rtResetTenor | | | m#53 | m#53 | m#53 | m#53 | 1000 |
| 7 | 6 | attr | resetDt | | FLOATING DATE TYPE | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | attr Integer | resetDtUnit | 5 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | attr | rateTenor | | FLOATING DATE TYPE | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | attr Integer | rateTenorUnit | 5 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 6 | String | otherPmntDesc | 150 | CHOICE | c#10 | c#10 | c#10 | c#10 | 1 |
| 7 | 6 | attr | fixedOrFloating | | "Other" | m#65 | m#65 | m#65 | m#65 | 1 |
| 7 | 7 | Date | terminationDt | | YYYY-MM-DD or N/A | m#49 | m#49 | m#49 | m#49 | 1 |
| 7 | 8 | Decimal | upfrontPmnt | 24 | | m#49 | m#49 | m#49 | m#49 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|------------------------------|------------|-----------------------------------|---------|-----------|----------|------------|-----------|
| 7 | 9 | String | pmntCurCd | 3 | ISO_CURRENCY_CODE | m#54 | m#54 | m#54 | m#54 | 1 |
| 7 | 10 | Decimal | upfrontRcpt | 24 | | m#49 | m#49 | m#49 | m#49 | 1 |
| 7 | 11 | String | rcptCurCd | 3 | ISO_CURRENCY_CODE | m#55 | m#55 | m#55 | m#55 | 1 |
| 7 | 12 | Decimal | notionalAmt | 24 | | m#49 | m#49 | m#49 | m#49 | 1 |
| 7 | 13 | String | curCd | 3 | ISO_CURRENCY_CODE | m#56 | m#56 | m#56 | m#56 | 1 |
| 7 | 14 | Decimal | unrealizedAppr | 24 | | m#49 | m#49 | m#49 | m#49 | 1 |

3.4.4. OPTION_SWAPTION_WARRANT_DERIVATIVE (AS HOLDING)

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 7 | 3 | String | putOrCall | | RESPOND_CALL_TYPE | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 4 | String | writtenOrPur | | RESPOND_PURCHASED_TYPE | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 5 | String | descRefInstrmnt | | REFERENCE_INSTRUMENT_TYPE | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 6 | Decimal | shareNo | 24 | CHOICE | o#5 | o#5 | o#5 | o#5 | 1 |
| 7 | 6 | Decimal | principalAmt | 24 | CHOICE | o#5 | o#5 | o#5 | o#5 | 1 |
| 7 | 7 | String | curCd | 3 | ISO_CURRENCY_CODE | m#58 | m#58 | m#58 | m#58 | 1 |
| 7 | 9 | Decimal | exercisePrice | 24 | | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 9 | Decimal | exercisePriceCurCd | | ISO_ALL_CURRENCY_NA_CODE | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 10 | Date | expDt | | YYYY-MM-DD or N/A | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 11 | String | delta | 24 | | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 12 | Decimal | unrealizedAppr | 24 | | m#57 | m#57 | m#57 | m#57 | 1 |

3.4.5. OTHER_DERIVATIVE (AS HOLDING)

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 7 | 3 | NV | descRefInstrmnt | | REFERENCE_INSTRUMENT_TYPE | m#38 | m#38 | m#38 | m#38 | 1 |
| 7 | 4 | Date | terminationDt | | YYYY-MM-DD or N/A | m#38 | m#38 | m#38 | m#38 | 1 |
| 7 | 5 | NV | notionalAmts | | | m#38 | m#38 | m#38 | m#38 | 1 |
| 8 | 1 | NV | notionalAmt | | | m#38 | m#38 | m#38 | m#38 | 10 |
| 8 | 1 | attr Decimal | amt | 24 | | m#38 | m#38 | m#38 | m#38 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-------------|------------------------------|------------|-----------------------------------|---------|-----------|----------|------------|-----------|
| 8 | 1 | attr String | curCd | | ISO CURRENCY CODE | m#38 | m#38 | m#38 | m#38 | 1 |
| 7 | 6 | Decimal | delta | 24 | | m#38 | m#38 | m#38 | m#38 | 1 |
| 7 | 7 | Decimal | unrealizedAppr | 24 | | m#38 | m#38 | m#38 | m#38 | 1 |

3.4.6. REFERENCE_INSTRUMENT_TYPE

Note: Filers are allowed to respond “N/A” to any items throughout the reference instrument level.

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-------------|---|----------------------|--|---------|-----------|----------|------------|-----------|
| 8 | 1 | NV | nestedDerivInfo | NOTE | CHOICE | c#11 | c#11 | c#11 | c#11 | 1 |
| 9 | 1 | NV | fwdDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 9 | 1 | attr String | derivCat | | “FWD” | m#60 | m#60 | m#60 | m#60 | 1 |
| 10 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 11 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 11 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 10 | 3 | NV | derivAddlInfo | | DERIVATIVE ADDITIONAL INFO | o | o | o | o | 1 |
| | | | FORWARD BASE DERIVATIVE | | | | | | | |
| 9 | 1 | NV | futrDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 9 | 1 | attr String | derivCat | | “FUT” | m#48 | m#48 | m#48 | m#48 | 1 |
| 10 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 11 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 11 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 10 | 3 | NV | derivAddlInfo | | DERIVATIVE ADDITIONAL INFO | o | o | o | o | 1 |
| | | | FUTURE BASE DERIVATIVE | | | | | | | |
| 9 | 1 | NV | swapDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 9 | 1 | attr String | derivCat | | “SWP” | m#49 | m#49 | m#49 | m#49 | 1 |
| 10 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 11 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 11 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-------------|---|------------|--|---------|-----------|----------|------------|-----------|
| 10 | 3 | NV | derivAddlInfo | | DERIVATIVE_ADDITIONAL_INFO | o | o | o | o | 1 |
| | | | SWAP_BASE_DERIVATIVE | | | | | | | |
| 9 | 1 | NV | optionSwaptionWarrantDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 9 | 1 | attr String | derivCat | | OSW_CATEGORY_TYPE | m#57 | m#57 | m#57 | m#57 | 1 |
| 10 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 11 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 11 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 10 | 3 | NV | derivAddlInfo | | DERIVATIVE_ADDITIONAL_INFO | o | o | o | o | 1 |
| | | | OPTION SWAPTION WARRANT BASE DERIVATIVE | | | | | | | |
| 9 | 1 | NV | othDeriv | | CHOICE | c#5 | c#5 | c#5 | c#5 | 1 |
| 9 | 1 | attr String | derivCat | | "OTH" | m#38 | m#38 | m#38 | m#38 | 1 |
| 9 | 1 | attr String | othDesc | 150 | | m#38 | m#38 | m#38 | m#38 | 1 |
| 10 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 11 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 11 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 10 | 3 | NV | derivAddlInfo | | DERIVATIVE_ADDITIONAL_INFO | o | o | o | o | 1 |
| | | | OTHER_BASE_DERIVATIVE | | | | | | | |
| 8 | 1 | NV | indexBasketInfo | | CHOICE | c#11 | c#11 | c#11 | c#11 | 1 |
| 9 | 1 | String | indexName | 150 | | o | o | o | o | 1 |
| 9 | 2 | String | indexIdentifier | 150 | | m#59 | m#59 | m#59 | m#59 | 1 |
| 9 | 3 | String | narrativeDesc | 150 | | o | o | o | o | 1 |
| 9 | 4 | NV | components | | | m#61 | m#61 | m#61 | m#61 | 1 |
| 10 | 1 | NV | component | | | m#61 | m#61 | m#61 | m#61 | 100000 |
| 11 | 1 | String | othIndName | 150 | | o | o | o | o | 1 |
| 11 | 2 | NV | identifiers | | | m#61 | m#61 | m#61 | m#61 | 1 |
| 12 | 1 | NV | cusip | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 12 | 1 | attr String | value | 9 | | m#29 | m#29 | m#29 | m#29 | 1 |
| 12 | 1 | NV | isin | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 12 | 1 | attr String | value | 12 | | m#30 | m#30 | m#30 | m#30 | 1 |
| 12 | 1 | NV | ticker | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 12 | 1 | attr String | value | 12 | | m#31 | m#31 | m#31 | m#31 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-------------|------------------------------|------------|-----------------------------------|---------|-----------|----------|------------|-----------|
| 12 | 1 | NV | other | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 12 | 1 | attr String | value | 150 | | m#32 | m#32 | m#32 | m#32 | 1 |
| 12 | 1 | attr String | otherDesc | 150 | | m#32 | m#32 | m#32 | m#32 | 1 |
| 12 | 2 | Decimal | othIndNotAmt | 24 | | m#61 | m#61 | m#61 | m#61 | 1 |
| 12 | 3 | String | othIndCurCd | 3 | ISO CURRENCY CODE | o | o | o | o | 1 |
| 12 | 4 | Decimal | othIndValue | 24 | | m#61 | m#61 | m#61 | m#61 | 1 |
| 12 | 5 | String | othIndIssCurCd | 3 | ISO CURRENCY CODE | m#62 | m#62 | m#62 | m#62 | 1 |
| 8 | 1 | NV | otherRefInst | | CHOICE | c#11 | c#11 | c#11 | c#11 | 1 |
| 9 | 1 | String | issuerName | 150 | | o | o | o | o | 1 |
| 9 | 2 | String | issueTitle | 150 | | m#63 | m#63 | m#63 | m#63 | 1 |
| 9 | 3 | NV | identifiers | | | m#63 | m#63 | m#63 | m#63 | 100 |
| 10 | 1 | NV | cusip | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 10 | 1 | attr String | value | 9 | | m#29 | m#29 | m#29 | m#29 | 1 |
| 10 | 1 | NV | isin | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 10 | 1 | attr String | value | 12 | | m#30 | m#30 | m#30 | m#30 | 1 |
| 10 | 1 | NV | ticker | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 10 | 1 | attr String | value | 12 | | m#31 | m#31 | m#31 | m#31 | 1 |
| 10 | 1 | NV | other | | CHOICE | c#2 | c#2 | c#2 | c#2 | 1 |
| 10 | 1 | attr String | value | 150 | | m#32 | m#32 | m#32 | m#32 | 1 |
| 10 | 1 | attr String | otherDesc | 150 | | m#32 | m#32 | m#32 | m#32 | 1 |

3.4.7. DERIVATIVE_ADDITIONAL_INFO

Note: Filers are allowed to respond “N/A” to any items throughout the reference instrument level.

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|--------------|------------------------------|------------|--|---------|-----------|----------|------------|-----------|
| 11 | 1 | String | name | 150 | | o | o | o | o | 1 |
| 11 | 2 | String | lei | 20 | | m#16 | m#16 | m#16 | m#16 | 1 |
| 11 | 3 | String | title | 150 | | m#16 | m#16 | m#16 | m#16 | 1 |
| 11 | 4 | String | cusip | 9 | | m#16 | m#16 | m#16 | m#16 | 1 |
| 11 | 5 | NV | identifiers | | CHOICE | m#16 | m#16 | m#16 | m#16 | 1 |
| 12 | 1 | NV | isin | | | c#1 | c#1 | c#1 | c#1 | 1 |
| 12 | 1 | attr String | value | 12 | | m#17 | m#17 | m#17 | m#17 | 1 |
| 12 | 1 | NV | ticker | | | c#1 | c#1 | c#1 | c#1 | 1 |
| 12 | 1 | attr String | value | 12 | | m#18 | m#18 | m#18 | m#18 | 1 |
| 12 | 1 | NV | other | | | c#1 | c#1 | c#1 | c#1 | 1 |
| 12 | 1 | attr String | value | 150 | | m#19 | m#19 | m#19 | m#19 | 1 |
| 12 | 1 | attr String | otherDesc | 150 | | m#19 | m#19 | m#19 | m#19 | 1 |
| 11 | 6 | Decimal | balance | 24 | | m#16 | m#16 | m#16 | m#16 | 1 |
| 11 | 7 | String | units | | UNIT TYPE | m#20 | m#20 | m#20 | m#20 | 1 |
| 11 | 8 | String | descOthUnits | 150 | | m#66 | m#66 | m#66 | m#66 | 1 |
| 11 | 9 | String | curCd | | CHOICE | m#20 | m#20 | m#20 | m#20 | 1 |
| 11 | 9 | NV | currencyConditional | | CHOICE | m#21 | m#21 | m#21 | m#21 | 1 |
| 11 | 9 | attr | curCd | 3 | ISO NON US CURRENCY CODE | m#21 | m#21 | m#21 | m#21 | 1 |
| 11 | 9 | attr Decimal | exchangeRt | 24 | | m#21 | m#21 | m#21 | m#21 | 1 |
| 11 | 10 | Decimal | valUSD | 24 | | m#20 | m#20 | m#20 | m#20 | 1 |
| 11 | 11 | Decimal | pctVal | 24 | | m#20 | m#20 | m#20 | m#20 | 1 |
| 11 | 12 | String | assetCat | | CHOICE ASSET CATEGORY TYPE | m#16 | m#16 | m#16 | m#16 | 1 |
| 11 | 12 | NV | assetConditional | | CHOICE | m#22 | m#22 | m#22 | m#22 | 1 |
| 11 | 12 | attr String | assetCat | | “OTHER” | m#16 | m#16 | m#16 | m#16 | 1 |
| 11 | 12 | attr String | desc | 150 | | m#23 | m#23 | m#23 | m#23 | 1 |
| 11 | 13 | String | issuerCat | | CHOICE ISSUER CATEGORY TYPE | m#16 | m#16 | m#16 | m#16 | 1 |
| 11 | 13 | NV | issuerConditional | | CHOICE | m#24 | m#24 | m#24 | m#24 | 1 |
| 11 | 13 | attr String | issuerCat | | “Other” | m#16 | m#16 | m#16 | m#16 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|----------------|------------------------------|------------|--|---------|-----------|----------|------------|-----------|
| 11 | 13 | attr String | desc | 150 | | m#25 | m#25 | m#25 | m#25 | 1 |
| 11 | 14 | String | invCountry | | ISO COUNTRY CODE E or N/A | m#16 | m#16 | m#16 | m#16 | 1 |
| 11 | 15 | String | invOthCountry | | ISO COUNTRY CODE E or N/A | o# | o# | o# | o# | 1 |

3.4.8. FORWARD_BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

Note: Filers are allowed to respond “N/A” to any items throughout the reference instrument level.

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|--|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| | | | FX_FORWARD_OR_SWAP_BASE_GROUP(Forward , Foreign currency | | CHOICE | | | | | |
| 7 | 3 | String | amtCurSold | 24 | | o#3 | o#3 | o#3 | o#3 | 1 |
| 7 | 4 | String | curSold | 3 | ISO ALL CURRENCY NA CODE | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 5 | String | amtCurPur | 24 | | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 6 | String | curPur | 3 | ISO ALL CURRENCY NA CODE | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 7 | Date | settlementDt | | YYYY-MM-DD or N/A | m#45 | m#45 | m#45 | m#45 | 1 |
| | | | NONFX_FORWARD_BASE_GROUP(Forward, Non foreign currency | | CHOICE | | | | | |
| 7 | 3 | String | payOffProf | | PAYOFF PROFILE TYPE | o#3 | o#3 | o#3 | o#3 | 1 |
| 7 | 4 | NV | descRefInstrmnt | | REFERENCE INSTRUMENT TYPE | o#3 | o#3 | o#3 | o#3 | 1 |
| 7 | 5 | Date | expDate | | YYYY-MM-DD or N/A | m#46 | m#46 | m#46 | m#46 | 1 |
| 7 | 6 | Decimal | notionalAmt | 24 | | m#46 | m#46 | m#46 | m#46 | 1 |
| 7 | 7 | String | curCd | 3 | ISO CURRENCY CODE | m#47 | m#47 | m#47 | m#47 | 1 |

3.4.9. FUTURE_BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

Note: Filers are allowed to respond “N/A” to any items throughout the reference instrument level.

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 7 | 3 | String | payOffProf | | PAYOFF PROFILE TYPE | m#48 | m#48 | m#48 | m#48 | 1 |
| 7 | 4 | NV | descRefInstrmnt | | REFERENCE INSTRUMENT TYPE | m#48 | m#48 | m#48 | m#48 | 1 |
| 7 | 5 | Date | expDate | | YYYY-MM-DD or N/A | m#46 | m#46 | m#46 | m#46 | 1 |
| 7 | 6 | Decimal | notionalAmt | 24 | | m#46 | m#46 | m#46 | m#46 | 1 |
| 7 | 7 | String | curCd | 3 | ISO CURRENCY CODE | m#47 | m#47 | m#47 | m#47 | 1 |

3.4.10. SWAP_BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

Note: Filers are allowed to respond “N/A” to any items throughout the reference instrument level.

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|---|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| | | | FX_FORWARD_OR_SWAP_BASE_GROUP (SWAP, Foreign Currency Elements) | | CHOICE | | | | | |
| 7 | 3 | String | amtCurSold | 24 | | o#4 | o#4 | o#4 | o#4 | 1 |
| 7 | 4 | String | curSold | 3 | ISO ALL CURRENCY NA CODE | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 5 | String | amtCurPur | 24 | | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 6 | | curPur | 3 | ISO ALL CURRENCY NA CODE | m#45 | m#45 | m#45 | m#45 | 1 |
| 7 | 7 | Date | settlementDt | | YYYY-MM-DD or N/A | m#45 | m#45 | m#45 | m#45 | 1 |
| | | | NONFX_SWAP_BASE_GROUP(SWAP, Non –Foreign Currency Elements) | | CHOICE | | | | | |
| 7 | 3 | NV | descRefInstrmnt | | REFERENCE INSTRUMENT TYPE | o | o | o | o | 1 |
| 7 | 4 | NV | fixedRecDesc | | CHOICE | c#9 | c#9 | c#9 | c#9 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|--------------|------------------------------|------------|------------------------------------|---------|-----------|----------|------------|-----------|
| 7 | 4 | attr String | fixedOrFloating | | "Fixed" | m#49 | m#49 | m#49 | m#49 | 1 |
| 7 | 4 | attr Decimal | fixedRt | 24 | | m#50 | m#50 | m#50 | m#50 | 1 |
| 7 | 4 | attr String | curCd | 3 | ISO CURRENCY CODE | m#50 | m#50 | m#50 | m#50 | 1 |
| 7 | 4 | attr String | amount | 24 | | m#50 | m#50 | m#50 | m#50 | 1 |
| 7 | 4 | NV | floatingRecDesc | | CHOICE | c#9 | c#9 | c#9 | c#9 | 1 |
| 7 | 4 | attr | fixedOrFloating | | "Floating" | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 4 | attr String | floatingRtIndex | 150 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 4 | attr Decimal | floatingRtSpread | 24 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 4 | attr String | curCd | 3 | ISO CURRENCY CODE | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 4 | attr Decimal | pmntAmt | 24 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 8 | 1 | NV | rtResetTenors | | | m#51 | m#51 | m#51 | m#51 | 1 |
| 9 | 1 | NV | rtResetTenor | | | m#51 | m#51 | m#51 | m#51 | 1000 |
| 9 | 1 | attr | resetDt | | FLOATING DATE TYPE | m#51 | m#51 | m#51 | m#51 | 1 |
| 9 | 1 | attr Integer | resetDtUnit | 5 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 9 | 1 | attr | rateTenor | | FLOATING DATE TYPE | m#51 | m#51 | m#51 | m#51 | 1 |
| 9 | 1 | attr Integer | rateTenorUnit | 5 | | m#51 | m#51 | m#51 | m#51 | 1 |
| 7 | 4 | String | otherRecDesc | 150 | CHOICE | c#9 | c#9 | c#9 | c#9 | 1 |
| 7 | 4 | attr | fixedOrFloating | | "Other" | m#64 | m#64 | m#64 | m#64 | 1 |
| 7 | 5 | NV | fixedPmntDesc | | CHOICE | c#10 | c#10 | c#10 | c#10 | 1 |
| 7 | 5 | attr String | fixedOrFloating | | "Fixed" | m#52 | m#52 | m#52 | m#52 | 1 |
| 7 | 5 | attr Decimal | fixedRt | 24 | | m#52 | m#52 | m#52 | m#52 | 1 |
| 7 | 5 | attr | curCd | 3 | ISO CURRENCY CODE | m#52 | m#52 | m#52 | m#52 | 1 |
| 7 | 5 | attr String | amount | 24 | | m#52 | m#52 | m#52 | m#52 | 1 |
| 7 | 5 | NV | floatingPmntDesc | | CHOICE | c#10 | c#10 | c#10 | c#10 | 1 |
| 7 | 5 | attr | fixedOrFloating | | "Floating" | m#53 | m#53 | m#53 | m#53 | 1 |

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|------------------------------------|---------|-----------|----------|------------|-----------|
| 7 | 5 | attr String | floatingRtIndex | 150 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | attr Decimal | floatingRtSpread | 24 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | attr String | curCd | 3 | ISO CURRENCY CODE | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | Decimal | pmntAmt | 24 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | NV | rtResetTenors | | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | NV | rtResetTenor | | | m#53 | m#53 | m#53 | m#53 | 1000 |
| 7 | 5 | attr | resetDt | | FLOATING DATE TYPE | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | attr Integer | resetDtUnit | 5 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | attr | rateTenor | | FLOATING DATE TYPE | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | attr Integer | rateTenorUnit | 5 | | m#53 | m#53 | m#53 | m#53 | 1 |
| 7 | 5 | String | otherPmntDesc | 150 | CHOICE | c#10 | c#10 | c#10 | c#10 | 1 |
| 7 | 5 | attr | fixedOrFloating | | "Other" | m#65 | m#65 | m#65 | m#65 | 1 |
| 7 | 6 | Date | terminationDt | | YYYY-MM-DD or N/A | m#49 | m#49 | m#49 | m#49 | 1 |
| 7 | 7 | Decimal | upfrontPmnt | 24 | | m#49 | m#49 | m#49 | m#49 | 1 |
| 7 | 8 | String | pmntCurCd | 3 | ISO CURRENCY CODE | m#54 | m#54 | m#54 | m#54 | 1 |
| 7 | 9 | Decimal | upfrontRcpt | 24 | | m#49 | m#49 | m#49 | m#49 | 1 |
| 7 | 10 | String | rcptCurCd | 3 | ISO CURRENCY CODE | m#55 | m#55 | m#55 | m#55 | 1 |
| 7 | 11 | Decimal | notionalAmt | 24 | | m#49 | m#49 | m#49 | m#49 | 1 |
| 7 | 12 | String | curCd | 3 | ISO CURRENCY CODE | m#56 | m#56 | m#56 | m#56 | 1 |

3.4.11. OPTION_SWAPTION_WARRANT_BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

Note: Filers are allowed to respond “N/A” to any items throughout the reference instrument level.

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 7 | 3 | String | putOrCall | | RESPOND_CALL_TYPE | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 4 | String | writtenOrPur | | RESPOND_PURCHASED_TYPE | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 5 | String | descRefInstrmnt | | REFERENCE_INSTRUMENT_TYPE | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 7 | String | principalAmt | 24 | | o#5 | o#5 | o#5 | o#5 | 1 |
| 7 | 8 | String | curCd | 3 | ISO_CURRENCY_CODE | m#58 | m#58 | m#58 | m#58 | 1 |
| 7 | 9 | Decimal | exercisePrice | 24 | | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 9 | String | exercisePriceCurCd | | ISO_ALL_CURRENCY_CODE | m#57 | m#57 | m#57 | m#57 | 1 |
| 7 | 10 | Date | expDt | | YYYY-MM-DD or N/A | m#57 | m#57 | m#57 | m#57 | 1 |

3.4.12. OTHER_BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

Note: Filers are allowed to respond “N/A” to any items throughout the reference instrument level.

| Level | Order | Data Type | Element/Attribute/Group Name | Max Length | Choice List | NPORT-P | NPORT-P/A | NPORT-NP | NPORT-NP/A | Max Occur |
|-------|-------|-----------------|------------------------------|------------|---|---------|-----------|----------|------------|-----------|
| 7 | 1 | NV | counterparties | | | m#44 | m#44 | m#44 | m#44 | 100 |
| 8 | 1 | String | counterpartyName | 150 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 8 | 2 | String | counterpartyLei | 20 | | m#44 | m#44 | m#44 | m#44 | 1 |
| 7 | 3 | NV | descRefInstrmnt | | REFERENCE_INSTRUMENT_TYPE | m#38 | m#38 | m#38 | m#38 | 1 |
| 7 | 4 | Date | terminationDt | | YYYY-MM-DD or N/A | m#38 | m#38 | m#38 | m#38 | 1 |
| 7 | 5 | NV | notionalAmts | | | m#38 | m#38 | m#38 | m#38 | 1 |
| 8 | 1 | NV | notionalAmt | | | m#38 | m#38 | m#38 | m#38 | 10 |
| 8 | 1 | attr Decimal | amt | 24 | | m#38 | m#38 | m#38 | m#38 | 1 |
| 8 | 1 | attr String | curCd | | ISO_CURRENCY_CODE | m#38 | m#38 | m#38 | m#38 | 1 |

4. FORM N-PORT SCHEMA DATA VALUE CONSTRAINTS

4.1. SUBMISSION_TYPE

These are the valid values for the <SUBMISSION_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|------------|--|
| NPORT-P | Quarter period public submission |
| NPORT-P/A | Amended public quarter period submission |
| NPORT-NP | Monthly non-public submission |
| NPORT-NP/A | Amended non-public monthly submission |

4.2. INVESTMENT_COMPANY_TYPE

These are the valid values for the <INVESTMENT_COMPANY_TYPE> element in the submission file:

| VALUE |
|-------|
| N-1A |
| N-2 |
| N-3 |
| N-4 |
| N-5 |
| N-6 |
| S-6 |

4.3. OSW_CATEGORY_TYPE

These are the valid values for the <OSW_CATEGORY_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|------------------|
| OPT | Option |
| SWO | Swaption |
| WAR | Warrant |

4.4. FUND_CATEGORY_TYPE

These are the valid values for the <FUND_CATEGORY_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|-------------------------------|
| HLI | Highly Liquid Investments |
| MLI | Moderately liquid investments |
| LLI | Less liquid investments |
| ILI | Illiquid investments |

4.5. LIQUIDITY_INFO_TYPE

These are the valid values for the <LIQUIDITY_INFO_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|-------------------------------|
| HLI | Highly Liquid Investments |
| MLI | Moderately liquid investments |
| LLI | Less liquid investments |
| ILI | Illiquid Investments |
| N/A | Not applicable |

4.6. LIQUID_CATEGORY_TYPE

These are the valid values for the <LIQUID_CATEGORY_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|-------------------------------|
| MLI | Moderately liquid investments |
| LLI | Less liquid investments |
| ILI | Illiquid investments |

4.7. UNIT_TYPE

These are the valid values for the <UNIT_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|---------------------|
| NS | Number of shares |
| PA | Principal amount |
| NC | Number of contracts |
| OU | Other units |

4.8. PAYOFF_PROFILE_TYPE

These are the valid values for the <PAYOFF_PROFILE_TYPE> element in the submission file:

| VALUE |
|-------|
| Long |
| Short |
| N/A |

4.9. ASSET_CATEGORY_TYPE

These are the valid values for the <ASSET_CATEGORY_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|-------------------------------|
| STIV | Short-term investment vehicle |
| RA | Repurchase agreement |

| VALUE | CODE DESCRIPTION |
|----------|---|
| EC | Equity-common |
| EP | Equity-preferred |
| DBT | Debt |
| DCO | Derivative-commodity |
| DCR | Derivative-credit |
| DE | Derivative-equity |
| DFE | Derivative-foreign exchange |
| DIR | Derivative-interest rate |
| DO | Derivatives-other |
| SN | Structured note |
| LON | Loan |
| ABS-MBS | ABS-mortgage backed security |
| ABS-APCP | ABS-asset backed commercial paper |
| ABS-CBDO | ABS-collateralized bond/debt obligation |
| ABS-O | ABS-other |
| COMM | Commodity |
| RE | Real estate |

4.10. FAIR_VALUE_TYPE

These are the valid values for the <FAIR_VALUE_TYPE> element in the submission file:

| VALUE |
|-------|
| 1 |
| 2 |
| 3 |
| N/A |

4.11. COUPON_CATEGORY_TYPE

These are the valid values for the <COUPON_CATEGORY_TYPE> element in the submission file:

| VALUE |
|----------|
| Fixed |
| Floating |
| Variable |
| None |

4.12. TRANSACTION_TYPE

These are the valid values for the <TRANSACTION_TYPE> element in the submission file:

| VALUE |
|--------------------|
| Repurchase |
| Reverse repurchase |

4.13. REPURCHASE_CATEGORY_TYPE

These are the valid values for the <REPURCHASE_CATEGORY_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|---|
| ABS | Asset-backed securities |
| ACMO | Agency collateralized mortgage obligations |
| ADAS | Agency debentures and agency strips |
| AMBS | Agency mortgage-backed securities |
| PLCMO | Private label collateralized mortgage obligations |
| CDS | Corporate debt securities |
| EQT | Equities |
| MM | Money market |
| UST | U.S. Treasuries (including strips) |

4.14. INVESTMENT_CATEGORY_TYPE

These are the valid values for the <INVESTMENT_CATEGORY_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|--|
| ABS | Asset-backed securities |
| ACMO | Agency collateralized mortgage obligations |
| ACMBS | Agency debentures and agency strips |
| AMBS | Agency mortgage-backed securities |
| UST | U.S. Treasuries (including strips) |
| N/A | Not applicable |

4.15. ISSUER_CATEGORY_TYPE

These are the valid values for the <ISSUER_CATEGORY_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|------------------|
|-------|------------------|

| VALUE | CODE DESCRIPTION |
|-------|----------------------------------|
| CORP | Corporate |
| UST | U.S. Treasury |
| USGA | U.S. government agency |
| USGSE | U.S. government sponsored entity |
| MUN | Municipal |
| NUSS | Non-U.S. sovereign |
| PF | Private fund |
| RF | Registered fund |

4.16. RESPOND_CALL_TYPE

These are the valid values for the <RESPOND_CALL_TYPE> element in the submission file:

| VALUE |
|-------|
| Put |
| Call |

4.17. RESPOND_PURCHASED_TYPE

These are the valid values for the <RESPOND_PURCHASED_TYPE> element in the submission file:

| VALUE |
|-----------|
| Written |
| Purchased |

4.18. FLOATING_DATE_TYPE

These are the valid values for the <FLOATING_DATE_TYPE> element in the submission file:

| VALUE |
|-------|
| Day |
| Month |
| Year |

4.19. ITEM_CATEGORY_TYPE

These are the valid values for the <ITEM_CATEGORY_TYPE> element in the submission file, which represent the item numbers in Form N-POR:

| VALUE |
|-------|
|-------|

| VALUE |
|-----------|
| A.1.a |
| A.1.b |
| A.1.c |
| A.1.d |
| A.1.e |
| A.2.a |
| A.2.b |
| A.2.c |
| A.3.a |
| A.3.b |
| A.4 |
| B.1 |
| B.1.a |
| B.1.b |
| B.1.c |
| B.2 |
| B.2.a |
| B.2.b |
| B.2.c |
| B.2.d |
| B.2.e |
| B.2.f |
| B.3 |
| B.3.a |
| B.3.b |
| B.3.c |
| B.4 |
| B.4.a |
| B.4.a.i |
| B.4.a.ii |
| B.4.a.iii |
| B.4.b |
| B.4.b.i |
| B.4.b.ii |
| B.4.b.iii |
| B.5 |
| B.5.a |
| B.5.b |
| B.5.c |
| B.5.d |
| B.6 |

| VALUE |
|------------|
| B.6.a |
| B.6.b |
| B.6.c |
| B.7 |
| B.7.a |
| B.7.b |
| B.7.c |
| B.7.c.i |
| B.8 |
| B.8.1 |
| B.8.2 |
| B.8.3 |
| B.9 |
| B.9.a |
| B.9.b |
| B.9.c |
| B.9.d |
| B.10 |
| B.10.a |
| B.10.b |
| B.10.b.i |
| B.10.b.ii |
| B.10.b.iii |
| B.10.c |
| C.1 |
| C.1.a |
| C.1.b |
| C.1.c |
| C.1.d |
| C.1.e.i |
| C.1.e.ii |
| C.1.e.iii |
| C.2 |
| C.2.a |
| C.2.b |
| C.2.c |
| C.2.d |
| C.3 |
| C.4 |
| C.4.a |
| C.4.b |

| VALUE |
|--------------|
| C.5.a |
| C.5.b |
| C.6 |
| C.7 |
| C.7.a.i |
| C.7.a.ii |
| C.7.a.iii |
| C.7.a.iv |
| C.7.b |
| C.8 |
| C.9 |
| C.9.a |
| C.9.b.i |
| C.9.b.ii |
| C.9.c |
| C.9.d |
| C.9.e |
| C.9.f |
| C.9.f.i |
| C.9.f.ii |
| C.9.f.iii |
| C.9.f.iv |
| C.9.f.v |
| C.10 |
| C.10.a |
| C.10.b.i |
| C.10.b.ii |
| C.10.c |
| C.10.d |
| C.10.e |
| C.10.f |
| C.10.f.i |
| C.10.f.ii |
| C.10.f.iii |
| C.11 |
| C.11.a |
| C.11.b.i |
| C.11.c |
| C.11.c.i |
| C.11.c.ii |
| C.11.c.iii.1 |

| VALUE |
|--------------|
| C.11.c.iii.2 |
| C.11.c.iii.3 |
| C.11.c.iv |
| C.11.c.v |
| C.11.c.vi |
| C.11.c.vii |
| C.11.c.viii |
| C.11.d |
| C.11.d.i |
| C.11.d.ii |
| C.11.d.iii |
| C.11.d.iv |
| C.11.d.v |
| C.11.e |
| C.11.e.i |
| C.11.e.ii |
| C.11.e.iii |
| C.11.e.iv |
| C.11.f |
| C.11.f.i.1 |
| C.11.f.i.2 |
| C.11.f.ii |
| C.11.f.iii |
| C.11.f.iv |
| C.11.f.v |
| C.11.g |
| C.11.g.i |
| C.11.g.ii |
| C.11.g.iii |
| C.11.g.iv |
| C.11.g.v |
| C.12 |
| C.12.a |
| C.12.b |
| C.12.c |
| D.1 |
| D.1.a |
| D.1.b |
| D.1.c |
| D.1.d |
| D.1.e.i |

| VALUE |
|-----------|
| D.1.e.ii |
| D.1.e.iii |
| D.2 |
| D.2.a |
| D.2.b |
| D.2.c |
| D.2.d |
| D.3 |
| D.4 |
| D.4.a |
| D.4.b |
| D.5.a |
| D.5.b |
| D.6 |
| D.7 |
| D.7.a.i |
| D.7.a.ii |
| D.7.a.iii |
| D.7.a.iv |
| D.7.b |
| D.8 |
| D.9 |
| D.9.a |
| D.9.b.i |
| D.9.b.ii |
| D.9.c |
| D.9.d |
| D.9.e |
| D.9.f |
| D.9.f.i |
| D.9.f.ii |
| D.9.f.iii |
| D.9.f.iv |
| D.9.f.v |
| D.10 |
| D.10.a |
| D.10.b.i |
| D.10.b.ii |
| D.10.c |
| D.10.d |
| D.10.e |

| VALUE |
|--------------|
| D.10.f |
| D.10.f.i |
| D.10.f.ii |
| D.10.f.iii |
| D.11 |
| D.11.a |
| D.11.b.i |
| D.11.c |
| D.11.c.i |
| D.11.c.ii |
| D.11.c.iii.1 |
| D.11.c.iii.2 |
| D.11.c.iii.3 |
| D.11.c.iv |
| D.11.c.v |
| D.11.c.vi |
| D.11.c.vii |
| D.11.c.viii |
| D.11.d |
| D.11.d.i |
| D.11.d.ii |
| D.11.d.iii |
| D.11.d.iv |
| D.11.d.v |
| D.11.e |
| D.11.e.i |
| D.11.e.ii |
| D.11.e.iii |
| D.11.e.iv |
| D.11.f |
| D.11.f.i.1 |
| D.11.f.i.2 |
| D.11.f.ii |
| D.11.f.iii |
| D.11.f.iv |
| D.11.f.v |
| D.11.g |
| D.11.g.i |
| D.11.g.ii |
| D.11.g.iii |
| D.11.g.iv |

| VALUE |
|----------|
| D.11.g.v |
| D.12 |
| D.12.a |
| D.12.b |
| D.12.c |

4.20. NO_NA_TYPE

These are the valid values for the <NO_NA_TYPE> element in the submission file:

| VALUE |
|-------|
| N |
| N/A |

4.21. ISO_NON_US_CURRENCY_CODE

The valid values for the element type <ISO_NON_US_CURRENCY_CODE> in the submission file are the same as for [ISO_CURRENCY_CODE](#) excluding “USD”.

4.22. ISO_CURRENCY_CODE

| VALUE | CODE DESCRIPTION |
|-------|--|
| AED | United Arab Emirates Dirham |
| AFN | Afghanistan Afghani |
| ALL | Albania Lek |
| AMD | Armenia Dram |
| ANG | Netherlands Antilles Guilder |
| AOA | Angola Kwanza |
| ARS | Argentina Peso |
| AUD | Australia Dollar |
| AWG | Aruba Guilder |
| AZN | Azerbaijan New Manat |
| BAM | Bosnia and Herzegovina Convertible Marka |
| BBD | Barbados Dollar |
| BDT | Bangladesh Taka |
| BGN | Bulgaria Lev |
| BHD | Bahrain Dinar |
| BIF | Burundi Franc |
| BMD | Bermuda Dollar |
| BND | Brunei Darussalam Dollar |
| BOB | Bolivia Boliviano |
| BRL | Brazil Real |

| VALUE | CODE DESCRIPTION |
|-------|-----------------------------------|
| BSD | Bahamas Dollar |
| BTN | Bhutan Ngultrum |
| BWP | Botswana Pula |
| BYR | Belarus Ruble |
| BZD | Belize Dollar |
| CAD | Canada Dollar |
| CDF | Congo"/Kinshasa Franc |
| CHF | Switzerland Franc |
| CLP | Chile Peso |
| CNY | China Yuan Renminbi |
| COP | Colombia Peso |
| CRC | Costa Rica Colon |
| CUC | Cuba Convertible Peso |
| CUP | Cuba Peso |
| CVE | Cape Verde Escudo |
| CZK | Czech Republic Koruna |
| DJF | Djibouti Franc |
| DKK | Denmark Krone |
| DOP | Dominican Republic Peso |
| DZD | Algeria Dinar |
| EGP | Egypt Pound |
| ERN | Eritrea Nakfa |
| ETB | Ethiopia Birr |
| EUR | Euro Member Countries |
| FJD | Fiji Dollar |
| FKP | Falkland Islands (Malvinas) Pound |
| GBP | United Kingdom Pound |
| GEL | Georgia Lari |
| GGP | Guernsey Pound |
| GHS | Ghana Cedi |
| GIP | Gibraltar Pound |
| GMD | Gambia Dalasi |
| GNF | Guinea Franc |
| GTQ | Guatemala Quetzal |
| GYD | Guyana Dollar |
| HKD | Hong Kong Dollar |
| HNL | Honduras Lempira |
| HRK | Croatia Kuna |
| HTG | Haiti Gourde |
| HUF | Hungary Forint |
| IDR | Indonesia Rupiah |

| VALUE | CODE DESCRIPTION |
|-------|-----------------------------------|
| ILS | Israel Shekel |
| IMP | Isle of Man Pound |
| INR | India Rupee |
| IQD | Iraq Dinar |
| IRR | Iran Rial |
| ISK | Iceland Krona |
| JEP | Jersey Pound |
| JMD | Jamaica Dollar |
| JOD | Jordan Dinar |
| JPY | Japan Yen |
| KES | Kenya Shilling |
| KGS | Kyrgyzstan Som |
| KHR | Cambodia Riel |
| KMF | Comoros Franc |
| KPW | Korea (North) Won |
| KRW | Korea (South) Won |
| KWD | Kuwait Dinar |
| KYD | Cayman Islands Dollar |
| KZT | Kazakhstan Tenge |
| LAK | Laos Kip |
| LBP | Lebanon Pound |
| LKR | Sri Lanka Rupee |
| LRD | Liberia Dollar |
| LSL | Lesotho Loti |
| LYD | Libya Dinar |
| MAD | Morocco Dirham |
| MDL | Moldova Leu |
| MGA | Madagascar Ariary |
| MKD | Macedonia Denar |
| MMK | Myanmar (Burma) Kyat |
| MNT | Mongolia Tughrik |
| MOP | Macao Pataca |
| MRO | Mauritania Ouguiya |
| MUR | Mauritius Rupee |
| MVR | Maldives (Maldiv Islands) Rufiyaa |
| MWK | Malawi Kwacha |
| MXN | Mexico Peso |
| MYR | Malaysia Ringgit |
| MZN | Mozambique Metical |
| NAD | Namibia Dollar |
| NGN | Nigeria Naira |

| VALUE | CODE DESCRIPTION |
|-------|-----------------------------|
| NIO | Nicaragua Cordoba |
| NOK | Norway Krone |
| NPR | Nepal Rupee |
| NZD | New Zealand Dollar |
| OMR | Oman Rial |
| PAB | Panama Balboa |
| PEN | Peru Sol |
| PGK | Papua New Guinea Kina |
| PHP | Philippines Peso |
| PKR | Pakistan Rupee |
| PLN | Poland Zloty |
| PYG | Paraguay Guarani |
| QAR | Qatar Riyal |
| RON | Romania New Leu |
| RSD | Serbia Dinar |
| RUB | Russia Ruble |
| RWF | Rwanda Franc |
| SAR | Saudi Arabia Riyal |
| SBD | Solomon Islands Dollar |
| SCR | Seychelles Rupee |
| SDG | Sudan Pound |
| SEK | Sweden Krona |
| SGD | Singapore Dollar |
| SHP | Saint Helena Pound |
| SLL | Sierra Leone Leone |
| SOS | Somalia Shilling |
| SPL* | Seborga Luigino |
| SRD | Suriname Dollar |
| STD | São Tomé and Príncipe Dobra |
| SVC | El Salvador Colon |
| SYP | Syria Pound |
| SZL | Swaziland Lilangeni |
| THB | Thailand Baht |
| TJS | Tajikistan Somoni |
| TMT | Turkmenistan Manat |
| TND | Tunisia Dinar |
| TOP | Tonga Pa'anga |
| TRY | Turkey Lira |
| TTD | Trinidad and Tobago Dollar |
| TVD | Tuvalu Dollar |
| TWD | Taiwan New Dollar |

| VALUE | CODE DESCRIPTION |
|-------|---|
| TZS | Tanzania Shilling |
| UAH | Ukraine Hryvnia |
| UGX | Uganda Shilling |
| USD | United States Dollar |
| UYU | Uruguay Peso |
| UZS | Uzbekistan Som |
| VEF | Venezuela Bolivar |
| VND | Viet Nam Dong |
| VUV | Vanuatu Vatu |
| WST | Samoa Tala |
| XAF | Communauté Financière Africaine (BEAC) CFA Franc BEAC |
| XCD | East Caribbean Dollar |
| XDR | International Monetary Fund (IMF) Special Drawing Rights |
| XOF | Communauté Financière Africaine (BCEAO) Franc |
| XPF | Comptoirs Français du Pacifique (CFP) Franc |
| YER | Yemen Rial |
| ZAR | South Africa Rand |
| ZMW | Zambia Kwacha |
| ZWD | Zimbabwe Dollar |

4.23. ISO_ALL_CURRENCY_NA_CODE

The valid values for the element type <ISO_ALL_CURRENCY_NA_CODE> in the submission file are the same as for [ISO_CURRENCY_CODE](#) including “N/A”.

4.24. ISO_US_CODE

| VALUE | CODE DESCRIPTION |
|-------|----------------------|
| USD | United States Dollar |

4.25 LIQUIDITY_CIRCUMSTANCE_TYPE

These are the valid values for the < LIQUIDITY_CIRCUMSTANCE_TYPE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------------------------|--|
| DIFF_LIQUIDITY_FEATURES | Portions of the position have differing liquidity features that justify treating the portions separately |
| MULTI_SUBADVISORS | A fund has multiple sub-advisers with differing liquidity views |
| POSITION_THRU_EVAL | The fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading) |

5. COMMON SCHEMA DATA VALUE CONSTRAINTS

5.1. YES_NO_TYPE

These are the valid values for the <YES_NO_TYPE> element in the submission file:

| VALUE |
|-------|
| Y |
| N |

6. ISO STATE CODES SCHEMA DATA VALUE CONSTRAINTS

6.1. ISO_COUNTRY_CODE

These are the valid values for the <ISO_COUNTRY_CODE> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|----------------------------------|
| AF | AFGHANISTAN |
| AX | ALAND ISLANDS |
| AL | ALBANIA |
| DZ | ALGERIA |
| AS | AMERICAN SAMOA |
| AD | ANDORRA |
| AO | ANGOLA |
| AI | ANGUILLA |
| AQ | ANTARCTICA |
| AG | ANTIGUA AND BARBUDA |
| AR | ARGENTINA |
| AM | ARMENIA |
| AW | ARUBA |
| AU | AUSTRALIA |
| AT | AUSTRIA |
| AZ | AZERBAIJAN |
| BS | BAHAMAS |
| BH | BAHRAIN |
| BD | BANGLADESH |
| BB | BARBADOS |
| BY | BELARUS |
| BE | BELGIUM |
| BZ | BELIZE |
| BJ | BENIN |
| BM | BERMUDA |
| BT | BHUTAN |
| BO | BOLIVIA (PLURINATIONAL STATE OF) |
| BQ | BONAIRE, SINT EUSTATIUS AND SABA |
| BA | BOSNIA AND HERZEGOVINA |
| BW | BOTSWANA |
| BV | BOUVET ISLAND |
| BR | BRAZIL |
| IO | BRITISH INDIAN OCEAN TERRITORY |
| BN | BRUNEI DARUSSALAM |
| BG | BULGARIA |
| BF | BURKINA FASO |
| BI | BURUNDI |
| CV | CABO VERDE |

| VALUE | CODE DESCRIPTION |
|-------|---------------------------------------|
| KH | CAMBODIA |
| CM | CAMEROON |
| CA | CANADA |
| KY | CAYMAN ISLANDS |
| CF | CENTRAL AFRICAN REPUBLIC |
| TD | CHAD |
| CL | CHILE |
| CN | CHINA |
| CX | CHRISTMAS ISLAND |
| CC | COCOS (KEELING) ISLANDS |
| CO | COLOMBIA |
| KM | COMOROS |
| CG | CONGO |
| CD | CONGO, THE DEMOCRATIC REPUBLIC OF THE |
| CK | COOK ISLANDS |
| CR | COSTA RICA |
| CI | COTE D'IVOIRE |
| HR | CROATIA |
| CU | CUBA |
| CW | CURACAO |
| CY | CYPRUS |
| CZ | CZECHIA |
| DK | DENMARK |
| DJ | DJIBOUTI |
| DM | DOMINICA |
| DO | DOMINICAN REPUBLIC |
| EC | ECUADOR |
| EG | EGYPT |
| SV | EL SALVADOR |
| GQ | EQUATORIAL GUINEA |
| ER | ERITREA |
| EE | ESTONIA |
| ET | ETHIOPIA |
| FK | FALKLAND ISLANDS (MALVINAS) |
| FO | FAROE ISLANDS |
| FJ | FIJI |
| FI | FINLAND |
| FR | FRANCE |
| GF | FRENCH GUIANA |
| PF | FRENCH POLYNESIA |
| TF | FRENCH SOUTHERN TERRITORIES |
| GA | GABON |
| GM | GAMBIA |

| VALUE | CODE DESCRIPTION |
|-------|--|
| GE | GEORGIA |
| DE | GERMANY |
| GH | GHANA |
| GI | GIBRALTAR |
| GR | GREECE |
| GL | GREENLAND |
| GD | GRENADA |
| GP | GUADELOUPE |
| GU | GUAM |
| GT | GUATEMALA |
| GG | GUERNSEY |
| GN | GUINEA |
| GW | GUINEA-BISSAU |
| GY | GUYANA |
| HT | HAITI |
| HM | HEARD ISLAND AND MCDONALD ISLANDS |
| VA | HOLY SEE (VATICAN CITY STATE) |
| HN | HONDURAS |
| HK | HONG KONG |
| HU | HUNGARY |
| IS | ICELAND |
| IN | INDIA |
| ID | INDONESIA |
| IR | IRAN, ISLAMIC REPUBLIC OF |
| IQ | IRAQ |
| IE | IRELAND |
| IM | ISLE OF MAN |
| IL | ISRAEL |
| IT | ITALY |
| JM | JAMAICA |
| JP | JAPAN |
| JE | JERSEY |
| JO | JORDAN |
| KZ | KAZAKSTAN |
| KE | KENYA |
| KI | KIRIBATI |
| KP | KOREA, DEMOCRATIC PEOPLE'S REPUBLIC OF |
| KR | KOREA, REPUBLIC OF |
| KW | KUWAIT |
| KG | KYRGYZSTAN |
| LA | LAO PEOPLE'S DEMOCRATIC REPUBLIC |
| LV | LATVIA |
| LB | LEBANON |

| VALUE | CODE DESCRIPTION |
|-------|--|
| LS | LESOTHO |
| LR | LIBERIA |
| LY | LIBYAN ARAB JAMAHIRIYA |
| LI | LIECHTENSTEIN |
| LT | LITHUANIA |
| LU | LUXEMBOURG |
| MO | MACAU |
| MK | MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF |
| MG | MADAGASCAR |
| MW | MALAWI |
| MY | MALAYSIA |
| MV | MALDIVES |
| ML | MALI |
| MT | MALTA |
| MH | MARSHALL ISLANDS |
| MQ | MARTINIQUE |
| MR | MAURITANIA |
| MU | MAURITIUS |
| YT | MAYOTTE |
| MX | MEXICO |
| FM | MICRONESIA, FEDERATED STATES OF |
| MD | MOLDOVA, REPUBLIC OF |
| MC | MONACO |
| MN | MONGOLIA |
| ME | MONTENEGRO |
| MS | MONTserrat |
| MA | MOROCCO |
| MZ | MOZAMBIQUE |
| MM | MYANMAR |
| NA | NAMIBIA |
| NR | NAURU |
| NP | NEPAL |
| NL | NETHERLANDS |
| NC | NEW CALEDONIA |
| NZ | NEW ZEALAND |
| NI | NICARAGUA |
| NE | NIGER |
| NG | NIGERIA |
| NU | NIUE |
| NF | NORFOLK ISLAND |
| MP | NORTHERN MARIANA ISLANDS |
| NO | NORWAY |
| OM | OMAN |

| VALUE | CODE DESCRIPTION |
|-------|--|
| PK | PAKISTAN |
| PW | PALAU |
| PS | PALESTINIAN TERRITORY, OCCUPIED |
| PA | PANAMA |
| PG | PAPUA NEW GUINEA |
| PY | PARAGUAY |
| PE | PERU |
| PH | PHILIPPINES |
| PN | PITCAIRN |
| PL | POLAND |
| PT | PORTUGAL |
| PR | PUERTO RICO |
| QA | QATAR |
| RE | REUNION |
| RO | ROMANIA |
| RU | RUSSIAN FEDERATION |
| RW | RWANDA |
| BL | SAINT BARTHELEMY |
| SH | SAINT HELENA |
| KN | SAINT KITTS AND NEVIS |
| LC | SAINT LUCIA |
| MF | SAINT MARTIN |
| PM | SAINT PIERRE AND MIQUELON |
| VC | SAINT VINCENT AND THE GRENADINES |
| WS | SAMOA |
| SM | SAN MARINO |
| ST | SAO TOME AND PRINCIPE |
| SA | SAUDI ARABIA |
| SN | SENEGAL |
| RS | SERBIA |
| SC | SEYCHELLES |
| SL | SIERRA LEONE |
| SG | SINGAPORE |
| SX | SINT MAARTEN (DUTCH PART) |
| SK | SLOVAKIA |
| SI | SLOVENIA |
| SB | SOLOMON ISLANDS |
| SO | SOMALIA |
| ZA | SOUTH AFRICA |
| GS | SOUTH GEORGIA AND THE SOUTH SANDWICH ISLANDS |
| SS | SOUTH SUDAN |
| ES | SPAIN |
| LK | SRI LANKA |

| VALUE | CODE DESCRIPTION |
|-------|--------------------------------------|
| SD | SUDAN |
| SR | SURINAME |
| SJ | SVALBARD AND JAN MAYEN |
| SZ | SWAZILAND |
| SE | SWEDEN |
| CH | SWITZERLAND |
| SY | SYRIAN ARAB REPUBLIC |
| TW | TAIWAN |
| TJ | TAJIKISTAN |
| TZ | TANZANIA, UNITED REPUBLIC OF |
| TH | THAILAND |
| TL | TIMOR-LESTE |
| TG | TOGO |
| TK | TOKELAU |
| TO | TONGA |
| TT | TRINIDAD AND TOBAGO |
| TN | TUNISIA |
| TR | TURKEY |
| TM | TURKMENISTAN |
| TC | TURKS AND CAICOS ISLANDS |
| TV | TUVALU |
| UG | UGANDA |
| UA | UKRAINE |
| AE | UNITED ARAB EMIRATES |
| GB | UNITED KINGDOM |
| US | UNITES STATES OF AMERICA |
| UM | UNITED STATES MINOR OUTLYING ISLANDS |
| UY | URUGUAY |
| UZ | UZBEKISTAN |
| VU | VANUATU |
| VE | VENEZUELA |
| VN | VIET NAM |
| VG | VIRGIN ISLANDS, BRITISH |
| VI | VIRGIN ISLANDS, U.S. |
| WF | WALLIS AND FUTUNA |
| EH | WESTERN SAHARA |
| YE | YEMEN |
| ZM | ZAMBIA |
| ZW | ZIMBABWE |
| XX | UNKNOWN |
| C2 | ASHMORE & CARTIER IS |
| E5 | CANAL ZONE |
| E6 | MONTREAL, CANADA |

| VALUE | CODE DESCRIPTION |
|-------|----------------------|
| E7 | CANTON/ENDERBURY IS |
| 2N | CZECH REPUBLIC |
| G5 | CZECHOSLOVAKIA |
| I7 | GAZA STRIP |
| X9 | GERMANY (BERLIN) |
| I8 | GERMANY (WEST) |
| I9 | GERMANY, FED. REP. |
| L1 | IRAQ-SAUDI |
| L4 | ISRAEL-JORDAN |
| L5 | ISRAEL-SYRIA |
| M1 | JOHNSTON ATOLL |
| O6 | MIDWAY ISLAND |
| P8 | NETHERLANDS ANTILLES |
| Q9 | PACIFIC ISLANDS TRU |
| R3 | PARACEL ISLANDS |
| T4 | SOUTHERN RHODESIA |
| U2 | SOVIET UNION |
| U4 | SPANISH NORTH AFRICA |
| U6 | SPRATLY ISLAND |
| X7 | WAKE ISLAND |
| 2F | EAST TIMOR |
| Y2 | YUGOSLAVIA |

6.2. ISO_FOREIGN_COUNTRY_CODE

The valid values for the element type <ISO_FOREIGN_COUNTRY_CODE> in the submission file are the same as for [ISO_COUNTRY_CODE](#) excluding “US”.

6.3. ISO_STATE_AND_OUTLYING_AREA_CODE_USA

These are the valid values for the <ISO_STATE_AND_OUTLYING_AREA_CODE_USA> element in the submission file:

| VALUE | CODE DESCRIPTION |
|-------|----------------------|
| US-AL | ALABAMA |
| US-AK | ALASKA |
| US-AZ | ARIZONA |
| US-AR | ARKANSAS |
| US-CA | CALIFORNIA |
| US-CO | COLORADO |
| US-CT | CONNECTICUT |
| US-DE | DELAWARE |
| US-DC | DISTRICT OF COLUMBIA |

| VALUE | CODE DESCRIPTION |
|-------|------------------|
| US-FL | FLORIDA |
| US-GA | GEORGIA |
| US-HI | HAWAII |
| US-ID | IDAHO |
| US-IL | ILLINOIS |
| US-IN | INDIANA |
| US-IA | IOWA |
| US-KS | KANSAS |
| US-KY | KENTUCKY |
| US-LA | LOUISIANA |
| US-ME | MAINE |
| US-MD | MARYLAND |
| US-MA | MASSACHUSETTS |
| US-MI | MICHIGAN |
| US-MN | MINNESOTA |
| US-MS | MISSISSIPPI |
| US-MO | MISSOURI |
| US-MT | MONTANA |
| US-NE | NEBRASKA |
| US-NV | NEVADA |
| US-NH | NEW HAMPSHIRE |
| US-NJ | NEW JERSEY |
| US-NM | NEW MEXICO |
| US-NY | NEW YORK |
| US-NC | NORTH CAROLINA |
| US-ND | NORTH DAKOTA |
| US-OH | OHIO |
| US-OK | OKLAHOMA |
| US-OR | OREGON |
| US-PA | PENNSYLVANIA |
| US-RI | RHODE ISLAND |
| US-SC | SOUTH CAROLINA |
| US-SD | SOUTH DAKOTA |
| US-TN | TENNESSEE |
| US-TX | TEXAS |
| US-UT | UTAH |
| US-VT | VERMONT |
| US-VA | VIRGINIA |
| US-WA | WASHINGTON |
| US-WV | WEST VIRGINIA |
| US-WI | WISCONSIN |

| VALUE | CODE DESCRIPTION |
|-------|--------------------------------------|
| US-WY | WYOMING |
| US-AS | AMERICAN SAMOA |
| US-GU | GUAM |
| US-MP | NORTHERN MARIANA ISLANDS |
| US-PR | PUERTO RICO |
| US-UM | UNITED STATES MINOR OUTLYING ISLANDS |
| US-VI | VIRGIN ISLANDS, U.S. |

7. BASIC SUBMISSION CONSTRUCTION

7.1. General Formatting of XML Files

The following rules apply to the submission file of an XML-format Form N-PORT submission:

1. The filename must end with an “.xml” extension.
2. The file cannot be compressed in any fashion.
3. We strongly recommend you format the submission as shown in the provided sample files. This makes the raw XML files easier to view in a text editor. The submission of ASCII XML files with no line breaks, while legal XML is strongly discouraged. XML filings are required to be posted on public websites. While usually formatted via style sheets, the raw XML is frequently available for inspection and should be readable by a person. A single line XML file is not viewer-friendly and should be avoided.
4. The `<?xml version="1.0"?>` declaration line is optional; however, if it is included it must be the first line in the file. Any text entered before this line, even white space, will cause a SUSPENSE error. The version value must be “1.0”. Any other value for version will cause a SUSPENSE error.
5. For an XML element with a data value, keep the begin tag, data value, and end tag on the same line of text. Otherwise, you could get a schema violation error. As an example, for a filer ID value which cannot be longer than 10 characters, this specification is correct:

```
<cik>1212121212</cik>
```

6. The specification below will result in a parsing error because the extraneous white space and line feeds will be counted as part of the length of the data value. In other words, the CIK value will be regarded as longer than 10 characters.

```
<cik>
1212121212
</cik>
```

7.2. XML Submission File Rules

The following rules apply to the supporting document XML-format:

1. The `<?xml version="1.0"?>` declaration line is optional; however, if it is included it must be the first line in the file. Any text entered before this line, even white space, will cause an error. The version value must be “1.0”. Any other value for version will cause an error.
2. The XML elements cannot have any namespaces.
For e.g.: It has to be `<contactName>` and not `<ns1:contactName>`
3. The order of any `<notificationEmailAddress>` elements does not matter.
4. The submission file must conform to the XML schema files. Any violation of this schema will result in the suspension of the filing.

7.2.1. Enclosing a Document

1. Allowable file extensions are .pdf, .txt, .htm, .jpg, .xml and .gif.
2. The names of attached document files must follow the EDGAR file naming conventions:
 - File names cannot exceed 32 characters, including the file extension.
 - Valid characters are lowercase letters, digits 0-9, up to one underscore, up to one hyphen, and up to one period.
 - First character must be a letter.
 - Spaces are not allowed.
 - File name must have a file type extension.
 - File extension of the primary document must be .xml.
 - File extension of all other documents must be .pdf, .txt, .htm, .jpg, or .gif.
3. The <description> is optional, but all other elements must be present and must have a value.
4. The <contents> element must contain a MIME encoded document. You can use any standard 64-character set based MIME encoding algorithm to create a MIME document.
5. The XML for an enclosed supporting document looks like this:

```
<documents>
  <document>
    < conformedName>test1.txt</ conformedName>
    < conformedDocumentType>????</ conformedDocumentType>
    < description> Description field text here... </ description>
    < contents> dGVzdGA= </ contents>
  </document>
  document>
    < conformedName>test2.txt</ conformedName>
    < conformedDocumentType>????</ conformedDocumentType>
    < description> Description field text here... </ description>
    < contents> dGVzdGA= </ contents>
  </document>
</documents>
```

8. ERROR REPORTING

EDGAR will generate an error for each violation of an XML schema constraint, as well as for each violation of a Form N-PORT filing business rule. The schema files do not enforce all error checks, so it is possible to construct a submission that meets all the schema constraints yet is still **SUSPENDED**.

This table summarizes the errors that can result from violations of schema constraints and EDGAR business rules. This is not an all-inclusive list.

Table 8-1: Submission Errors and Severity

| Error Condition | Severity |
|---|-----------|
| Elements not in sequence prescribed in Section 3.4 | SUSPENDED |
| Inclusion of XML-styleSheet reference or any other Processing Instruction | SUSPENDED |
| Inclusion of an element not prescribed in the schema | SUSPENDED |
| String value exceeds maximum length constraint | SUSPENDED |
| Element constrained by a Choice List has an invalid value | SUSPENDED |
| Mandatory element has no value or an invalid value | SUSPENDED |
| Special character (&, <, >) not provided as escape sequence | SUSPENDED |
| Date, Boolean, or Decimal element does not have a value | SUSPENDED |
| Duplicate Notification Address | WARNING |
| "NA" or blank field has a value | WARNING |
| Invalid Issuer CIK | SUSPENDED |
| Improperly formatted email address | SUSPENDED |
| Exceeding a "Max Occur" limit from Section 3.4 | SUSPENDED |

You may sometimes get multiple error messages reporting the same error. The XML parser EDGAR used to process a Form N-PORT submission generates messages that are rather technical in nature and require an understanding of the XML schema language. Whenever possible, EDGAR generates a more "friendly" error message to give a precise description of the error.

Note: Maximum of five nested derivatives as reference instruments

Appendix A ACRONYMS

| Acronym | Description |
|---------|--|
| ASCII | American Standard Code for Information Interchange |
| CCC | CIK Confirmation Code |
| CIK | Central Index Key |
| EDGAR | Electronic Data Gathering, Analysis, and Retrieval |
| PDF | Portable Document Format |
| SEC | Securities and Exchange Commission |
| XML | Extensible Markup Language |