

File Name: X2022216

SCHEDULE NAME: SCHEDULE DB - PART D - SECTION 2 - TO REPORTING ENTITY

PAGE NUMBER: E23

COLUMN NUMBER	COLUMN NAME	FORMAT	LENGTH
1	COCODE	NUMERIC	5
2	LINE_NO	ALPHA	10
3	EXCHANGE_CTRPTY_OR_CENTRAL_CLE	ALPHA	20
4	LEGAL_ENTITY_IDENTIFIER	ALPHA	20
5	TYPE_OF_ASSET_PLDG	ALPHA	40
6	FULL_CUSIP	ALPHA	9
7	DESCR	ALPHA	100
8	FAIR_VAL	NUMERIC	14
9	PAR_VAL	NUMERIC	14
10	BOOK_ADJUSTED_CARRYING_VAL	NUMERIC	14
11	MATUR_DTE	ALPHA	11
12	TYPE_OF_MARGIN	ALPHA	2
13	LEI	ALPHA	20
14	INVESTMENTS_INVOL_REL_PARTIES	NUMERIC	1

The following column/row intersections either do not exist or do not have values on the Annual Statement.

COLUMN	LINE NUMBER
EXCHANGE_CTRPTY_OR_CENTRAL_CLE	0299999999
LEGAL_ENTITY_IDENTIFIER	0299999999
TYPE_OF_ASSET_PLDG	0299999999
FULL_CUSIP	0299999999
DESCR	0299999999
BOOK_ADJUSTED_CARRYING_VAL	0200000001 0299999999
MATUR_DTE	0299999999
TYPE_OF_MARGIN	0299999999
LEI	0299999999
INVESTMENTS_INVOL_REL_PARTIES	0299999999

VALID LINE NUMBERS

LINE NUMBER	LINE DESCRIPTION
0200000001	0200000001-0299999996 as needed
0299999999	Total Collateral Pledged to Reporting Entity