

**File Name: X2022215**

SCHEDULE NAME: SCHEDULE DB - PART D - SECTION 2 - BY 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 | 0199999999  |
| LEGAL_ENTITY_IDENTIFIER        | 0199999999  |
| TYPE_OF_ASSET_PLDG             | 0199999999  |
| FULL_CUSIP                     | 0199999999  |
| DESCR                          | 0199999999  |
| MATUR_DTE                      | 0199999999  |
| TYPE_OF_MARGIN                 | 0199999999  |
| LEI                            | 0199999999  |
| INVESTMENTS_INVOL_REL_PARTIES  | 0199999999  |

**VALID LINE NUMBERS**

| LINE NUMBER | LINE DESCRIPTION                             |
|-------------|--|
| 0100000001  | 0100000001-0199999996 as needed              |
| 0199999999  | Total Collateral Pledged by Reporting Entity |