

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
1	Calculations on Form PF							
2								
3	ITEM	SECTION	ITEM	QUESTION	SUBPART	DESCRIPTION	NOTE	
4	<b>SECTION 1A &amp; 1B – AGGREGATE PARENT-CHILD RELATIONSHIPS TO THE RIA LEVEL</b>							
5								
6								PSUEDOCODE
7		1 Section 1a	Item B	Q3	a	Regulatory Assets Under Management		
8		2 Section 1a	Item B	Q3	b	Net Assets Under Management		
9		3 Section 1b	Item B	Q7	-	Gross Asset Value	Calculated in accordance with part 1a, instruction 6.e(3) of Form ADV	For a given parent fund, sum of absolute values of all securities in the securities tables +the balance of all account types that are cash
10		4 Section 1b	Item B	Q8	-	Net Asset Value	Calculated in accordance with question 11a. of Form ADV Section 7.B.1	Assume NAV is stored in valuations table
11		5 Section 1b	Item B	Q9	-	\$Amt of Tot Borrowing	Borrowing is deemed as the borrowing of any security that must be paid back with interest (does not include negative cash balance).	Sum of all borrowed securities as listed in the Borrows Table
12		6 Section 1b	Item B	Q9	a	% of Borrow in U.S. Fin Inst	Assume nationality of Bank (eg UBS counted as Euro Bank rather than U.S. Bank)	Sum of all borrowed securities based on Account Type = Fin Inst and Origin = U.S. As listed in the Bank table / Item 5
13		7 Section 1b	Item B	Q9	b	% of Borrow in non-U.S. Fin Institution		Sum of all borrowed securities based on Account Type = Fin Inst and Origin = Not U.S. As listed in the Bank table / Item 5
14		8 Section 1b	Item B	Q9	c	% of Borrow not in Fin Inst.		Sum of all borrowed securities as listed in the Borrows Table based where Acct Type = Non Fin Inst/Item 5
15		9 Section 1b	Item B				<b>CHECK BALANCE – sum of a,b,c. must equal 1.0.</b>	
16		10 Section 1b	Item B	Q10	-	Name of Creditor	All creditors where borrowing > 5% of NAV (1 to many)	IF Sum all borrows as sorted by Bank/Item4 (NAV) > .05, then include Bank Name on list
17		11 Section 1b	Item B	Q10	-	Dollar amount owed	\$Amt > 5% of NAV (1 to many)	IF Sum all borrows as sorted by Bank/Item4 (NAV) > .05, then include \$Amt on list
18		12 Section 1b	Item B	Q11	-	Aggregate value of derivative positions	notional value (gross), option should be delta adjusted notional value. Don't net long and short.	IF Security Type = option or swap or future or derivative, then sum the absolute value of that position in the SECURITY table
19		13 Section 1b	Item B	Q12	a	Total Number of beneficial owners		Count Unique investors in INVESTOR table
20		14 Section 1b	Item B	Q12	b	% of Equity for top 5 equity owners		Depends on how Investor Value is stored. If storing a Tot Equity Value, then%NAV = Tot Equity Value/NAV, sort by %NAV and sum top5.
21		15 Section 1b	Item C	Q14	a1	1 <sup>st</sup> Month of reporting fund's fiscal year NAV change	Fiscal Year indicator needed in Fund Table. This calculation may change if NAVs are stored from a G/L System.	= Sum of all NAVs(time = t) – Sum of all NAV(t-1) where NAV(t-1) = start of fiscal year
22		16 Section 1b	Item C	Q14	a2	1 <sup>st</sup> Month Gross Performance	Assumption that performance will be expressed in bps as a %of return rather than a \$\$change in NAV	=gross return as specified in investor table for time t/gross return time t - 1
23		17 Section 1b	Item C	Q14	a3	1 <sup>st</sup> Month Net Performance		=net return as specified in investor table for time t/net return at time t - 1
24		18 Section 1b	Item C	Q14	b1	2 <sup>nd</sup> Month NAV Change		
25		19 Section 1b	Item C	Q14	b2	2 <sup>nd</sup> Month Gross		
26		20 Section 1b	Item C	Q14	b3	2 <sup>nd</sup> Month Net		
27		21 Section 1b	Item C	Q14	c1	3 <sup>rd</sup> Month NAV		
28		22 Section 1b	Item C	Q14	c2	3 <sup>rd</sup> Month Gross		
29		23 Section 1b	Item C	Q14	c3	3 <sup>rd</sup> Month Net		
30		24 Section 1b	Item C	Q14	d1	Q1 NAV		
31		25 Section 1b	Item C	Q14	d2	Q1 Gross		
32		26 Section 1b	Item C	Q14	d3	Q1 NET		
33		27 Section 1b	Item C	Q14	e1	4 <sup>th</sup> Month NAV		
34		28 Section 1b	Item C	Q14	e2	4 <sup>th</sup> Month Gross		
35		29 Section 1b	Item C	Q14	e3	4 <sup>th</sup> Month Net		
36		30 Section 1b	Item C	Q14	f1	5 <sup>th</sup> Month NAV		
37		31 Section 1b	Item C	Q14	f2	5 <sup>th</sup> Month Net		
38		32 Section 1b	Item C	Q14	f3	5 <sup>th</sup> Month Gross		
39		33 Section 1b	Item C	Q14	g1	6 <sup>th</sup> Month NAV		
40		34 Section 1b	Item C	Q14	g2	6 <sup>th</sup> Month GROSS		
41		35 Section 1b	Item C	Q14	g3	6 <sup>th</sup> Month NET		
42		36 Section 1b	Item C	Q14	h1	Q2 NAV		
43		37 Section 1b	Item C	Q14	h2	Q2 Gross		
44		38 Section 1b	Item C	Q14	h3	Q2 NET		
45		39 Section 1b	Item C	Q14	i1	7 <sup>th</sup> Month NAV Change		
46		40 Section 1b	Item C	Q14	i2	7 <sup>th</sup> Month Gross Performance		
47		41 Section 1b	Item C	Q14	i3	7 <sup>th</sup> Month Net Performance		Use Logic similar to Time T1 as expressed above
48		42 Section 1b	Item C	Q14	j1	8 <sup>th</sup> Month NAV Change		
49		43 Section 1b	Item C	Q14	j2	8 <sup>th</sup> Month Gross		
50		44 Section 1b	Item C	Q14	j3	8 <sup>th</sup> Month Net		
51		45 Section 1b	Item C	Q14	k1	9 <sup>th</sup> Month NAV		
52		46 Section 1b	Item C	Q14	k2	9 <sup>th</sup> Month Gross		
53		47 Section 1b	Item C	Q14	k3	9 <sup>th</sup> Month Net		
54		48 Section 1b	Item C	Q14	l1	Q3 NAV		
55		49 Section 1b	Item C	Q14	l2	Q3 Gross		
56		50 Section 1b	Item C	Q14	l3	Q3 NET		
57		51 Section 1b	Item C	Q14	m1	10 <sup>th</sup> Month NAV Change		
58		52 Section 1b	Item C	Q14	m2	10 <sup>th</sup> Month Gross Performance		
59		53 Section 1b	Item C	Q14	m3	10 <sup>th</sup> Month Net Performance		
60		54 Section 1b	Item C	Q14	n1	11 <sup>th</sup> Month NAV Change		
61		55 Section 1b	Item C	Q14	n2	11 <sup>th</sup> Month Gross		
62		56 Section 1b	Item C	Q14	n3	11 <sup>th</sup> Month Net		
63		57 Section 1b	Item C	Q14	o1	12 <sup>th</sup> Month NAV		
64		58 Section 1b	Item C	Q14	o2	12 <sup>th</sup> Month Gross		
65		59 Section 1b	Item C	Q14	o3	12 <sup>th</sup> Month Net		
66		60 Section 1b	Item C	Q14	p1	Q4 NAV		
67		61 Section 1b	Item C	Q14	p2	Q4 Gross		
68		62 Section 1b	Item C	Q14	p3	Q4 NET		
69		63 Section 1b	Item C	Q14	q1	TWELVE-MONTH NAV	Annual	
70		64 Section 1b	Item C	Q14	q2	TWELVE-MONTH GROSS	Annual	Calculation for this may vary as it could be NAV(T+12)/NAV(T) or it could be a geometric return (e.g 1 +T(1) * 1+T(2).....1+T(12))
71		65 Section 1b	Item C	Q14	q3	TWELVE-MONTH NET	Annual	
72	<b>Section 1C – REPORTED AT THE CHILD LEVEL AND NOT AGGREGATED</b>							
73		66 Section 1C	Item B	Q17	-	Equity, Market Neutral		FOR SECTION 1C – MUST COMPLETE SEPARATE 1C FOR EACH HEDGE FUND YOU ADVISE
74		67 Section 1C	Item B	Q17	-	Equity, Directional		Sum of Select Securities from SECURITIES table with the Strategy Type = (Defined Strategy Type) /NAV (ReportDate) from NAV table

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
75	68	Section 1C	Item B	Q17	-	Equity, Short-BIAS		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
76	69	Section 1C	Item B	Q17	-	Macro, Active		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
77	70	Section 1C	Item B	Q17	-	Macro, Commodity		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
78	71	Section 1C	Item B	Q17	-	Macro, Currency		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
79	72	Section 1C	Item B	Q17	-	Macro, Global Macro		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
80	73	Section 1C	Item B	Q17	-	Relative Value, Fixed Income Asset Backed		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
81	74	Section 1C	Item B	Q17	-	Relative Value, Fixed Income Convertible		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
82	75	Section 1C	Item B	Q17	-	Relative Value, Fixed Income Corporate	As a % of Child NAV	Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
83	76	Section 1C	Item B	Q17	-	Relative Value, Fixed Income Sovereign		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
84	77	Section 1C	Item B	Q17	-	Relative Value, Volatility		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
85	78	Section 1C	Item B	Q17	-	Event, Activist		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
86	79	Section 1C	Item B	Q17	-	Event, Distressed		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
87	80	Section 1C	Item B	Q17	-	Event, Merger Arb		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
88	81	Section 1C	Item B	Q17	-	Event, Private Issue		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
89	82	Section 1C	Item B	Q17	-	Investment in Other Funds		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
90	83	Section 1C	Item B	Q17	-	Other: (Definition of Other)		Sum of Select Securities from SECURITIES table with the Strategy Type = [Defined Strategy Type] /NAV (ReportDate) from NAV table
91	84	Section 1C	Item B	Q18	-	Algorithmic Trading	A flag may be needed for this in SECURITIES TABLE	
	85	Section 1C	Item B	Q19	-	Counterparties with Credit Exposure	Values here must be based on settle date not trade date. Sorted by Counterparty and listed for Top5	The sum of the following values grouped by Counterparty - A) For all securities in the SECURITIES TABLE with a SECURITY TYPE of futures, derivatives and/or swap, determine the historic cost of the security and subtract the historic cost from the MTM price, multiply by number of shares. B) For any Account Type listed as a MARGIN ACCT with a negative balance, add the absolute value of the balance. C) For any Account Type listed as a LOAN, add the absolute value of the Loan Amount
92								
93	86	Section 1C	Item B	Q19a	-	Counterparty1 Name		
94	87	Section 1C	Item B	Q19a	-	Counterparty1 %of NAV		Divide Counterparty Sum by NAV
95	88	Section 1C	Item B	Q19b	-	Counterparty2 Name		
96	89	Section 1C	Item B	Q19b	-	Counterparty2 %of NAV		
97	90	Section 1C	Item B	Q19c	-	Counterparty3 Name		
98	91	Section 1C	Item B	Q19c	-	Counterparty3 %of NAV		
99	92	Section 1C	Item B	Q19d	-	Counterparty4 Name		See Instruction Sets Above
100	93	Section 1C	Item B	Q19d	-	Counterparty4 %of NAV		
101	94	Section 1C	Item B	Q19e	-	Counterparty5 Name		
102	95	Section 1C	Item B	Q19e	-	Counterparty5 %of NAV		
103	96	Section 1C	Item B					
104	97	Section 1C	Item B	Q20	-	Counterparty Exposure in US\$	Values here are the same as Q19, just not expressed as %of NAV	
105	98	Section 1C	Item B					
106	99	Section 1C	Item B	Q20a	-	Counterparty1 Name		
107	100	Section 1C	Item B	Q20a	-	Counterparty1 %of NAV		
108	101	Section 1C	Item B	Q20b	-	Counterparty2 Name		
109	102	Section 1C	Item B	Q20b	-	Counterparty2 %of NAV		See Instruction Sets Above
110	103	Section 1C	Item B	Q20c	-	Counterparty3 Name		
111	104	Section 1C	Item B	Q20c	-	Counterparty3 %of NAV		
112	105	Section 1C	Item B	Q20d	-	Counterparty4 Name		
113	106	Section 1C	Item B	Q20d	-	Counterparty4 %of NAV		
114	107	Section 1C	Item B	Q20e	-	Counterparty5 Name		
115	108	Section 1C	Item B	Q20e	-	Counterparty5 %of NAV		
116	109	Section 1C	Item B					
	110	Section 1C	Item B	Q21a	-	%Equity Trades done on regulated exchange		For all Equity securities during a given period, select all trades for the given equity securities. Total the \$USD Market value for all securities. Store the Total market value. Filter the securities for all Securities traded on an exchange. Divide this total by the Total Market Value. Store the value as a percentage = 1 - value stored above
117								
118	111	Section 1C	Item B			% EquityTrades done OTC		
	112	Section 1C	Item B	Q21b	-	%Debt/Credit Trades done on regulated exchange		For all debt securities during a given period, select all trades for the given debt securities. Total the \$USD Market value for all securities. Store the Total market value. Filter the securities for all Securities traded on an exchange. Divide this total by the Total Market Value. Store the value as a percentage = 1 - value stored above
119								
120	113	Section 1C	Item B			% DebtTrades done OTC		
	114	Section 1C	Item B	Q21c	-	%ABS/Structured Product Trades done on regulated exchange		For all debt securities during a given period, select all trades for the given debt securities. Total the \$USD Market value for all securities. Store the Total market value. Filter the securities for all Securities traded on an exchange. Divide this total by the Total Market Value. Store the value as a percentage = 1 - value stored above
121								
122	115	Section 1C	Item B			% ABSTrades done OTC		
	116	Section 1C	Item B	Q21d	-	%Equity Trades cleared on regulated exchange (CCP)		
123								
124	117	Section 1C	Item B			% EquityTrades cleared bilaterally		
125	118	Section 1C	Item B	Q21e	-	%Debt/Credit Trades cleared on CCP		
126	119	Section 1C	Item B			% DebtTrades done bilaterally		
	120	Section 1C	Item B	Q21f	-	%ABS/Structured Product Trades cleared via CCP		
127								
128	121	Section 1C	Item B			% ABSTrades done bilaterally		
	122	Section 1C	Item B	Q21g	-	% of credit derivatives traded by reporting fund on a regulated exchange	notional value	For all securities with a SECURITIES TYPE = Derivative, Future, or SWAP, select all trades with aforementioned SECURITIES TYPE, and sum the total notional value, store the value. Filter the securities for all SECURITIES traded on an exchange with a Security Type of Derivative and sub-type of Credit. Divide this total by the Total Notional Value.
129								
	123	Section 1C	Item B			% of credit derivatives traded by reporting fund via OTC		=1-value stored above
130								
	124	Section 1C	Item B	Q21h	-	% of interest rate derivatives traded by reporting fund on a regulated exchange	notional value	For all securities with a SECURITIES TYPE = Derivative, Future, or SWAP, select all trades with aforementioned SECURITIES TYPE, and sum the total notional value, store the value. Filter the securities for all SECURITIES traded on an exchange with a Security Type of Derivative and sub-type of Interest Rate. Divide this total by the Total Notional Value.
131								

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
132	125 Section 1C	Item B				% of interest rate derivatives traded by reporting fund via OTC		=1-value stored above
	126 Section 1C	Item B	Q21i			% of commodity derivatives traded by reporting fund on a regulated exchange	notional value	For all securities with a SECURITIES TYPE = Derivative, Future, or SWAP, select all trades with aforementioned SECURITIES TYPE, and sum the total notional value, store the value. Filter the securities for all SECURITIES traded on an exchange with a Security Type of Derivative and sub-type of Commodity. Divide this total by the Total Notional Value.
133								=1-value stored above
134	127 Section 1C	Item B				% of interest rate derivatives traded by reporting fund via OTC		=1-value stored above
	128 Section 1C	Item B	Q21j			% of equity derivatives traded by reporting fund on a regulated exchange	notional value	For all securities with a SECURITIES TYPE = Derivative, Future, or SWAP, select all trades with aforementioned SECURITIES TYPE, and sum the total notional value, store the value. Filter the securities for all SECURITIES traded on an exchange with a Security Type of Derivative and sub-type of Equity. Divide this total by the Total Notional Value.
135								=1-value stored above
136	129 Section 1C	Item B				% of equity derivatives traded by reporting fund via OTC		=1-value stored above
	130 Section 1C	Item B	Q21k			% of FX derivatives traded by reporting fund on a regulated exchange	notional value	For all securities with a SECURITIES TYPE = Derivative, Future, or SWAP, select all trades with aforementioned SECURITIES TYPE, and sum the total notional value, store the value. Filter the securities for all SECURITIES traded on an exchange with a Security Type of Derivative and sub-type of FX. Divide this total by the Total Notional Value.
137								=1-value stored above
138	131 Section 1C	Item B				% of FX derivatives traded by reporting fund via OTC		=1-value stored above
	132 Section 1C	Item B	Q21l			% of other derivatives traded by reporting fund on a regulated exchange	notional value	For all securities with a SECURITIES TYPE = Derivative, Future, or SWAP, select all trades with aforementioned SECURITIES TYPE, and sum the total notional value, store the value. Filter the securities for all SECURITIES traded on an exchange with a Security Type of Derivative and sub-type of Other. Divide this total by the Total Notional Value.
139								=1-value stored above
140	133 Section 1C	Item B				% of other derivatives traded by reporting fund bilaterally		=1-value stored above
	134 Section 1C	Item B	Q21m			% of credit derivatives cleared by reporting fund on a CCP	notional value	
141								
142	135 Section 1C	Item B				% of credit derivatives cleared by reporting fund bilaterally		
	136 Section 1C	Item B	Q21n			% of interest rate derivatives cleared by reporting fund on a CCP	notional value	
143								
144	137 Section 1C	Item B				% of interest rate derivatives cleared by reporting fund bilaterally		
	138 Section 1C	Item B	Q21o			% of commodity derivatives cleared by reporting fund on a CCP	notional value	
145								
146	139 Section 1C	Item B				% of interest rate derivatives cleared by reporting fund bilaterally		
	140 Section 1C	Item B	Q21p			% of equity derivatives cleared by reporting fund on a CCP	notional value	
147								
148	141 Section 1C	Item B				% of equity derivatives cleared by reporting fund bilaterally		
	142 Section 1C	Item B	Q21q			% of FX derivatives cleared by reporting fund on a CCP	notional value	
149								
150	143 Section 1C	Item B				% of FX derivatives cleared by reporting fund bilaterally		
	144 Section 1C	Item B	Q21r			% of other derivatives cleared by reporting fund on a CCP	notional value	
151								
152	145 Section 1C	Item B				% of other derivatives cleared by reporting fund bilaterally		
	146 Section 1C	Item B	Q21s			% of Repos traded by reporting fund on a regulated exchange		For all securities with a SECURITIES TYPE = REPO, select all trades with aforementioned SECURITIES TYPE, and sum the total value, store the value. Filter the securities for all SECURITIES traded on an exchange with a Security Type of REPO. Divide this total by the Total Value.
153								
154	147 Section 1C	Item B				% of Repos traded by reporting fund and cleared bilaterally		For all securities with a SECURITIES TYPE = REPO, select all trades with aforementioned SECURITIES TYPE, and sum the total value, store the value. Filter the securities for all SECURITIES traded on an exchange with a Security Type of REPO and sub-type of "BILATERAL". Divide this total by the Total Value.
	148 Section 1C	Item B				% of Repos traded by reporting fund and cleared Tri-party		=1-(%repo <sup>CCP</sup> + %repo <sup>bilateral</sup> )
155	149 Section 1C	Item B	Q22			% of transactions that are not related to Q21 A - S		Sum of trades not included in following SECURITIES TYPES (Repos, Derivatives, Equity, Debt,ABS) / Total Value of Trades
156								
157	150 Section 2A	Item A	Q23			Listed Equity -1 <sup>st</sup> Month	Long Market Value - FIN INST	
158	151 Section 2A	Item A	Q23			Listed Equity -2 <sup>nd</sup> Month	Long Market Value - FIN INST	
159	152 Section 2A	Item A	Q23			Listed Equity -3 <sup>rd</sup> Month	Long Market Value - FIN INST	
160	153 Section 2A	Item A	Q23			Listed Equity -1 <sup>st</sup> Month	Short Market Value - FIN INST	
161	154 Section 2A	Item A	Q23			Listed Equity -2 <sup>nd</sup> Month	Short Market Value - FIN INST	
162	155 Section 2A	Item A	Q23			Listed Equity -3 <sup>rd</sup> Month	Long Market Value - OTHER	
163	156 Section 2A	Item A	Q23			Listed Equity -1 <sup>st</sup> Month	Long Market Value - OTHER	
164	157 Section 2A	Item A	Q23			Listed Equity -2 <sup>nd</sup> Month	Long Market Value - OTHER	
165	158 Section 2A	Item A	Q23			Listed Equity -3 <sup>rd</sup> Month	Short Market Value - OTHER	
166	159 Section 2A	Item A	Q23			Listed Equity -1 <sup>st</sup> Month	Short Market Value - OTHER	
167	160 Section 2A	Item A	Q23			Listed Equity -2 <sup>nd</sup> Month	Short Market Value - OTHER	
168	161 Section 2A	Item A	Q23			Listed Equity -3 <sup>rd</sup> Month	Short Market Value - OTHER	
169	162 Section 2A	Item A	Q23			Unlisted Equity -1st Month	Long Market Value - FIN INST	
170	163 Section 2A	Item A	Q23			Unlisted Equity -2nd Month	Long Market Value - FIN INST	
171	164 Section 2A	Item A	Q23			Unlisted Equity -3 <sup>rd</sup> Month	Long Market Value - FIN INST	
172	165 Section 2A	Item A	Q23			Unlisted Equity -1 <sup>st</sup> Month	Short Market Value - FIN INST	
173	166 Section 2A	Item A	Q23			Unlisted Equity -2 <sup>nd</sup> Month	Short Market Value - FIN INST	
174	167 Section 2A	Item A	Q23			Unlisted Equity -3 <sup>rd</sup> Month	Short Market Value - FIN INST	
175	168 Section 2A	Item A	Q23			Unlisted Equity -1 <sup>st</sup> Month	Long Market Value - OTHER	
176	169 Section 2A	Item A	Q23			Unlisted Equity -2 <sup>nd</sup> Month	Long Market Value - OTHER	
177	170 Section 2A	Item A	Q23			Unlisted Equity -3 <sup>rd</sup> Month	Long Market Value - OTHER	
178	171 Section 2A	Item A	Q23			Unlisted Equity -1 <sup>st</sup> Month	Short Market Value - OTHER	
179	172 Section 2A	Item A	Q23			Unlisted Equity -2 <sup>nd</sup> Month	Short Market Value - OTHER	
180	173 Section 2A	Item A	Q23			Unlisted Equity -3 <sup>rd</sup> Month	Short Market Value - OTHER	
181	174 Section 2A	Item A	Q23			Listed Equity Derivatives -1 <sup>st</sup> Month	Long Market Value - FIN INST	
182	175 Section 2A	Item A	Q23			Listed Equity Derivatives-2 <sup>nd</sup> Month	Long Market Value - FIN INST	
183	176 Section 2A	Item A	Q23			Listed Equity Derivatives-3rd Month	Long Market Value - FIN INST	
184	177 Section 2A	Item A	Q23			Listed Equity Derivatives -1 <sup>st</sup> Month	Short Market Value - FIN INST	
185	178 Section 2A	Item A	Q23			Listed Equity Derivatives -2 <sup>nd</sup> Month	Short Market Value - FIN INST	
186	179 Section 2A	Item A	Q23			Listed Equity Derivatives -3 <sup>rd</sup> Month	Short Market Value - FIN INST	
187	180 Section 2A	Item A	Q23			Listed Equity Derivatives -1 <sup>st</sup> Month	Long Market Value - OTHER	

	A	B	C	D	E	F	G	H
188	181 Section 2A	Item A	Q23			Listed Equity Derivatives -2 <sup>nd</sup> Month	Long Market Value – OTHER	
189	182 Section 2A	Item A	Q23			Listed Equity Derivatives -3 <sup>rd</sup> Month	Long Market Value – OTHER	
190	183 Section 2A	Item A	Q23			Listed Equity Derivatives -1 <sup>st</sup> Month	Short Market Value – OTHER	
191	184 Section 2A	Item A	Q23			Listed Equity Derivatives -2 <sup>nd</sup> Month	Short Market Value – OTHER	
192	185 Section 2A	Item A	Q23			Listed Equity Derivatives -3 <sup>rd</sup> Month	Short Market Value – OTHER	
193	186 Section 2A	Item A	Q23			Unlisted Equity Derivatives -1st Month	Long Market Value – FIN INST	
194	187 Section 2A	Item A	Q23			Unlisted Equity Derivatives -2nd Month	Long Market Value – FIN INST	
195	188 Section 2A	Item A	Q23			Unlisted Equity Derivatives -3 <sup>rd</sup> Month	Long Market Value – FIN INST	
196	189 Section 2A	Item A	Q23			Unlisted Equity Derivatives -1 <sup>st</sup> Month	Short Market Value – FIN INST	
197	190 Section 2A	Item A	Q23			Unlisted Equity Derivatives -2 <sup>nd</sup> Month	Short Market Value – FIN INST	
198	191 Section 2A	Item A	Q23			Unlisted Equity Derivatives -3 <sup>rd</sup> Month	Short Market Value – FIN INST	
199	192 Section 2A	Item A	Q23			Unlisted Equity Derivatives -1 <sup>st</sup> Month	Long Market Value – OTHER	
200	193 Section 2A	Item A	Q23			Unlisted Equity Derivatives -2 <sup>nd</sup> Month	Long Market Value – OTHER	
201	194 Section 2A	Item A	Q23			Unlisted Equity Derivatives -3 <sup>rd</sup> Month	Long Market Value – OTHER	
202	195 Section 2A	Item A	Q23			Unlisted Equity Derivatives -1 <sup>st</sup> Month	Short Market Value – OTHER	
203	196 Section 2A	Item A	Q23			Unlisted Equity Derivatives -2 <sup>nd</sup> Month	Short Market Value – OTHER	
204	197 Section 2A	Item A	Q23			Unlisted Equity Derivatives -3 <sup>rd</sup> Month	Short Market Value – OTHER	
205	198 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-1 <sup>st</sup> Month	Long Market Value – INV GRADE	
206	199 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-2 <sup>nd</sup> Month	Long Market Value – INV GRADE	
207	200 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-3 <sup>rd</sup> Month	Long Market Value – INV GRADE	
208	201 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-1 <sup>st</sup> Month	Short Market Value – INV GRADE	
209	202 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-2 <sup>nd</sup> Month	Short Market Value – INV GRADE	
210	203 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-3 <sup>rd</sup> Month	Short Market Value – INV GRADE	
211	204 Section 2A	Item A	Q23			Corp Bond Duration -1st Month	Long Market Value – INV GRADE	
212	205 Section 2A	Item A	Q23			Corp Bond Duration -2nd Month	Long Market Value – INV GRADE	
213	206 Section 2A	Item A	Q23			Corp Bond Duration -3rd Month	Long Market Value – INV GRADE	
214	207 Section 2A	Item A	Q23			Corp Bond Duration -1st Month	Short Market Value – INV GRADE	
215	208 Section 2A	Item A	Q23			Corp Bond Duration -2nd Month	Short Market Value -INV GRADE	
216	209 Section 2A	Item A	Q23			Corp Bond Duration -3rd Month	Short Market Value -INV GRADE	
217	210 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-1 <sup>st</sup> Month	Long Market Value – NON-INV GRADE	
218	211 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-2 <sup>nd</sup> Month	Long Market Value – NON-INV GRADE	
219	212 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-3 <sup>rd</sup> Month	Long Market Value – NON-INV GRADE	
220	213 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-1 <sup>st</sup> Month	Short Market Value – NON-INV GRADE	
221	214 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-2 <sup>nd</sup> Month	Short Market Value – NON-INV GRADE	
222	215 Section 2A	Item A	Q23			Corporate Bonds Issued by Financial Institutions-3 <sup>rd</sup> Month	Short Market Value – NON-INV GRADE	
223	216 Section 2A	Item A	Q23			Corp Bond Duration -1st Month	Long Market Value – NON-INV GRADE	
224	217 Section 2A	Item A	Q23			Corp Bond Duration -2nd Month	Long Market Value – NON-INV GRADE	
225	218 Section 2A	Item A	Q23			Corp Bond Duration -3rd Month	Long Market Value – NON-INV GRADE	
226	219 Section 2A	Item A	Q23			Corp Bond Duration -1st Month	Short Market Value – NON-INV GRADE	
227	220 Section 2A	Item A	Q23			Corp Bond Duration -2nd Month	Short Market Value -NON-INV GRADE	
228	221 Section 2A	Item A	Q23			Corp Bond Duration -3rd Month	Short Market Value – NON-INV GRADE	
229	222 Section 2A	Item A	Q23			Corporate Bonds Non-FIN INST-1st Month	Long Market Value – INV GRADE	
230	223 Section 2A	Item A	Q23			Corporate Bonds Non-FIN INST-2nd Month	Long Market Value – INV GRADE	
231	224 Section 2A	Item A	Q23			Corporate Bonds Non-FIN INST-3rd Month	Long Market Value – INV GRADE	
232	225 Section 2A	Item A	Q23			Corporate Bonds Non-FIN INST-1st Month	Short Market Value – INV GRADE	
233	226 Section 2A	Item A	Q23			Corporate Bonds Non-FIN INST-2nd Month	Short Market Value – INV GRADE	
234	227 Section 2A	Item A	Q23			Corporate Bonds Non-FIN INST-3rd Month	Short Market Value – INV GRADE	
235	228 Section 2A	Item A	Q23			Corp Bond Duration -1st Month	Long Market Value – INV GRADE	
236	229 Section 2A	Item A	Q23			Corp Bond Duration -2nd Month	Long Market Value – INV GRADE	
237	230 Section 2A	Item A	Q23			Corp Bond Duration -3rd Month	Long Market Value – INV GRADE	
238	231 Section 2A	Item A	Q23			Corp Bond Duration -1st Month	Short Market Value – INV GRADE	
239	232 Section 2A	Item A	Q23			Corp Bond Duration -2nd Month	Short Market Value -INV GRADE	
240	233 Section 2A	Item A	Q23			Corp Bond Duration -3rd Month	Short Market Value -INV GRADE	
241	234 Section 2A	Item A	Q23			Corporate Bonds Non-FIN INST-1st Month	Long Market Value – NON-INV GRADE	
242	235 Section 2A	Item A	Q23			Corporate Bonds Non-FIN INST-2nd Month	Long Market Value – NON-INV GRADE	

	A	B	C	D	E	F	G	H
243	236	Section 2A	Item A	Q23		Corporate Bonds Non-FIN INST-3rd Month	Long Market Value – NON-INV GRADE	
244	237	Section 2A	Item A	Q23		Corporate Bonds Non-FIN INST-1st Month	Short Market Value – NON-INV GRADE	
245	238	Section 2A	Item A	Q23		Corporate Bonds Non-FIN INST-2nd Month	Short Market Value – NON-INV GRADE	
246	239	Section 2A	Item A	Q23		Corporate Bonds Non-FIN INST-3rd Month	Short Market Value – NON-INV GRADE	
247	240	Section 2A	Item A	Q23		Corp Bond Duration -1st Month	Long Market Value – NON-INV GRADE	
248	241	Section 2A	Item A	Q23		Corp Bond Duration -2nd Month	Long Market Value – NON-INV GRADE	
249	242	Section 2A	Item A	Q23		Corp Bond Duration -3rd Month	Long Market Value – NON-INV GRADE	
250	243	Section 2A	Item A	Q23		Corp Bond Duration -1st Month	Short Market Value – NON-INV GRADE	
251	244	Section 2A	Item A	Q23		Corp Bond Duration -2nd Month	Short Market Value – NON-INV GRADE	
252	245	Section 2A	Item A	Q23		Corp Bond Duration -3rd Month	Short Market Value – NON-INV GRADE	
253	246	Section 2A	Item A	Q23		Convertible Bonds Issued by Financial Institutions-1st Month	Long Market Value – NON-INV GRADE	
254	247	Section 2A	Item A	Q23		Convertible Bonds Issued by Financial Institutions-2nd Month	Long Market Value – NON-INV GRADE	
255	248	Section 2A	Item A	Q23		Convertible Bonds Issued by Financial Institutions-3rd Month	Long Market Value – NON-INV GRADE	
256	249	Section 2A	Item A	Q23		Convertible Bonds Issued by Financial Institutions-1st Month	Short Market Value – NON-INV GRADE	
257	250	Section 2A	Item A	Q23		Convertible Bonds Issued by Financial Institutions-2nd Month	Short Market Value – NON-INV GRADE	
258	251	Section 2A	Item A	Q23		Convertible Bonds Issued by Financial Institutions-3rd Month	Short Market Value – NON-INV GRADE	
259	252	Section 2A	Item A	Q23		Convert Bond Duration -1st Month	Long Market Value – NON-INV GRADE	
260	253	Section 2A	Item A	Q23		Convert Bond Duration -2nd Month	Long Market Value – NON-INV GRADE	
261	254	Section 2A	Item A	Q23		Convert Bond Duration -3rd Month	Long Market Value – NON-INV GRADE	
262	255	Section 2A	Item A	Q23		Convert Bond Duration -1st Month	Short Market Value – NON-INV GRADE	
263	256	Section 2A	Item A	Q23		Convert Bond Duration -2nd Month	Short Market Value – NON-INV GRADE	
264	257	Section 2A	Item A	Q23		Convert Bond Duration -3rd Month	Short Market Value – NON-INV GRADE	
265	258	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-1st Month	Long Market Value – INV GRADE	
266	259	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-2nd Month	Long Market Value – INV GRADE	
267	260	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-3rd Month	Long Market Value – INV GRADE	
268	261	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-1st Month	Short Market Value – INV GRADE	
269	262	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-2nd Month	Short Market Value – INV GRADE	
270	263	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-3rd Month	Short Market Value – INV GRADE	
271	264	Section 2A	Item A	Q23		Convert Bond Duration -1st Month	Long Market Value – INV GRADE	
272	265	Section 2A	Item A	Q23		Convert Bond Duration -2nd Month	Long Market Value – INV GRADE	
273	266	Section 2A	Item A	Q23		Convert Bond Duration -3rd Month	Long Market Value – INV GRADE	
274	267	Section 2A	Item A	Q23		Convert Bond Duration -1st Month	Short Market Value – INV GRADE	
275	268	Section 2A	Item A	Q23		Convert Bond Duration -2nd Month	Short Market Value – INV GRADE	
276	269	Section 2A	Item A	Q23		Convert Bond Duration -3rd Month	Short Market Value – INV GRADE	
277	270	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-1st Month	Long Market Value – NON-INV GRADE	
278	271	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-2nd Month	Long Market Value – NON-INV GRADE	
279	272	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-3rd Month	Long Market Value – NON-INV GRADE	
280	273	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-1st Month	Short Market Value – NON-INV GRADE	
281	274	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-2nd Month	Short Market Value – NON-INV GRADE	
282	275	Section 2A	Item A	Q23		Convertible Bonds Non-FIN INST-3rd Month	Short Market Value – NON-INV GRADE	
283	276	Section 2A	Item A	Q23		Convert Bond Duration -1st Month	Long Market Value – NON-INV GRADE	
284	277	Section 2A	Item A	Q23		Convert Bond Duration -2nd Month	Long Market Value – NON-INV GRADE	
285	278	Section 2A	Item A	Q23		Convert Bond Duration -3rd Month	Long Market Value – NON-INV GRADE	
286	279	Section 2A	Item A	Q23		Convert Bond Duration -1st Month	Short Market Value – NON-INV GRADE	
287	280	Section 2A	Item A	Q23		Convert Bond Duration -2nd Month	Short Market Value – NON-INV GRADE	
288	281	Section 2A	Item A	Q23		Convert Bond Duration -3rd Month	Short Market Value – NON-INV GRADE	
289	282	Section 2A	Item A	Q23				
290	283	Section 2A	Item A	Q23		Sovereign Bonds -1st Month	Long Market Value – US Treasuries	
291	284	Section 2A	Item A	Q23		Sovereign Bonds -2 <sup>nd</sup> Month	Long Market Value – US Treasuries	
292	285	Section 2A	Item A	Q23		Sovereign Bonds -3rd Month	Long Market Value – US Treasuries	
293	286	Section 2A	Item A	Q23		Sovereign Bonds 1 <sup>st</sup> Month	Short Market Value – US Treasuries	
294	287	Section 2A	Item A	Q23		Sovereign Bonds-2nd Month	Short Market Value – US Treasuries	
295	288	Section 2A	Item A	Q23		Sovereign Bonds-3rd Month	Short Market Value – US Treasuries	
296	289	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Long Market Value – US Treasuries	
297	290	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Long Market Value – US Treasuries	
298	291	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Long Market Value – US Treasuries	
299	292	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Short Market Value – US Treasuries	
300	293	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Short Market Value – US Treasuries	
301	294	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Short Market Value – US Treasuries	
302	295	Section 2A	Item A	Q23				
303	296	Section 2A	Item A	Q23		Sovereign Bonds -1st Month	Long Market Value – Agency Securities	
304	297	Section 2A	Item A	Q23		Sovereign Bonds -2 <sup>nd</sup> Month	Long Market Value – Agency Securities	
305	298	Section 2A	Item A	Q23		Sovereign Bonds -3rd Month	Long Market Value – Agency Securities	
306	299	Section 2A	Item A	Q23		Sovereign Bonds 1 <sup>st</sup> Month	Short Market Value – Agency Securities	
307	300	Section 2A	Item A	Q23		Sovereign Bonds-2nd Month	Short Market Value – Agency Securities	
308	301	Section 2A	Item A	Q23		Sovereign Bonds-3rd Month	Short Market Value – Agency Securities	
309	302	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Long Market Value – Agency Securities	

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
310	303	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Long Market Value – Agency Securities	
311	304	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Long Market Value - Agency Securities	
312	305	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Short Market Value – Agency Securities	
313	306	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Short Market Value -Agency Securities	
314	307	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Short Market Value – Agency Securities	
315	308	Section 2A	Item A	Q23				
316	309	Section 2A	Item A	Q23		Sovereign Bonds -1st Month	Long Market Value – GSE Bonds	
317	310	Section 2A	Item A	Q23		Sovereign Bonds -2 <sup>nd</sup> Month	Long Market Value – GSE Bonds	
318	311	Section 2A	Item A	Q23		Sovereign Bonds -3rd Month	Long Market Value – GSE Bonds	
319	312	Section 2A	Item A	Q23		Sovereign Bonds 1 <sup>st</sup> Month	Short Market Value – GSE Bonds	
320	313	Section 2A	Item A	Q23		Sovereign Bonds-2nd Month	Short Market Value – GSE Bonds	
321	314	Section 2A	Item A	Q23		Sovereign Bonds-3rd Month	Short Market Value – GSE Bonds	
322	315	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Long Market Value – GSE Bonds	
323	316	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Long Market Value – GSE Bonds	
324	317	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Long Market Value - GSE Bonds	
325	318	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Short Market Value – GSE Bonds	
326	319	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Short Market Value -GSE Bonds	
327	320	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Short Market Value – GSE Bonds	
328	321	Section 2A	Item A	Q23				
329	322	Section 2A	Item A	Q23		Sovereign Bonds -1st Month	Long Market Value – Non-US G10	
330	323	Section 2A	Item A	Q23		Sovereign Bonds -2 <sup>nd</sup> Month	Long Market Value – Non-US G10	
331	324	Section 2A	Item A	Q23		Sovereign Bonds -3rd Month	Long Market Value – Non-US G10	
332	325	Section 2A	Item A	Q23		Sovereign Bonds 1 <sup>st</sup> Month	Short Market Value – Non-US G10	
333	326	Section 2A	Item A	Q23		Sovereign Bonds-2nd Month	Short Market Value – Non-US G10	
334	327	Section 2A	Item A	Q23		Sovereign Bonds-3rd Month	Short Market Value – Non-US G10	
335	328	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Long Market Value – Non-US G10	
336	329	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Long Market Value – Non-US G10	
337	330	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Long Market Value - Non-US G10	
338	331	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Short Market Value – Non-US G10	
339	332	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Short Market Value -Non-US G10	
340	333	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Short Market Value – Non-US G10	
341	334	Section 2A	Item A	Q23				
342	335	Section 2A	Item A	Q23		Sovereign Bonds -1st Month	Long Market Value – Other Sov SupraNational	
343	336	Section 2A	Item A	Q23		Sovereign Bonds -2 <sup>nd</sup> Month	Long Market Value – Other Sov SupraNational	
344	337	Section 2A	Item A	Q23		Sovereign Bonds -3rd Month	Long Market Value – Other Sov SupraNational	
345	338	Section 2A	Item A	Q23		Sovereign Bonds 1 <sup>st</sup> Month	Short Market Value – Other Sov SupraNational	
346	339	Section 2A	Item A	Q23		Sovereign Bonds-2nd Month	Short Market Value – Other Sov SupraNational	
347	340	Section 2A	Item A	Q23		Sovereign Bonds-3rd Month	Short Market Value – Other Sov SupraNational	
348	341	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Long Market Value – Other Sov SupraNational	
349	342	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Long Market Value – Other Sov SupraNational	
350	343	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Long Market Value - Other Sov SupraNational	
351	344	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Short Market Value – Other Sov SupraNational	
352	345	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Short Market Value -Other Sov SupraNational	
353	346	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Short Market Value – Other Sov SupraNational	
354	347	Section 2A	Item A	Q23				
355	348	Section 2A	Item A	Q23		Sovereign Bonds -1st Month	Long Market Value – US State & Munis	
356	349	Section 2A	Item A	Q23		Sovereign Bonds -2 <sup>nd</sup> Month	Long Market Value – US State & Munis	
357	350	Section 2A	Item A	Q23		Sovereign Bonds -3rd Month	Long Market Value – US State & Munis	
358	351	Section 2A	Item A	Q23		Sovereign Bonds 1 <sup>st</sup> Month	Short Market Value – US State & Munis	
359	352	Section 2A	Item A	Q23		Sovereign Bonds-2nd Month	Short Market Value – US State & Munis	
360	353	Section 2A	Item A	Q23		Sovereign Bonds-3rd Month	Short Market Value – US State & Munis	
361	354	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Long Market Value – US State & Munis	
362	355	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Long Market Value – US State & Munis	
363	356	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Long Market Value - US State & Munis	
364	357	Section 2A	Item A	Q23		Sov Bond Duration -1st Month	Short Market Value – US State & Munis	
365	358	Section 2A	Item A	Q23		Sov Bond Duration -2nd Month	Short Market Value -US State & Munis	
366	359	Section 2A	Item A	Q23		Sov Bond Duration -3rd Month	Short Market Value – US State & Munis	
367	360	Section 2A	Item A	Q23				
368	361	Section 2A	Item A	Q23		Loans -1st Month	Long Market Value – Leveraged	
369	362	Section 2A	Item A	Q23		Loans -2nd Month	Long Market Value – Leveraged	
370	363	Section 2A	Item A	Q23		Loans -3rd Month	Long Market Value – Leveraged	
371	364	Section 2A	Item A	Q23		Loans 1st Month	Short Market Value – Leveraged	
372	365	Section 2A	Item A	Q23		Loans-2nd Month	Short Market Value – Leveraged	
373	366	Section 2A	Item A	Q23		Loans-3rd Month	Short Market Value – Leveraged	
374	367	Section 2A	Item A	Q23		Loans Duration -1st Month	Long Market Value – Leveraged	
375	368	Section 2A	Item A	Q23		Loans Duration -2nd Month	Long Market Value – Leveraged	
376	369	Section 2A	Item A	Q23		Loans Duration -3rd Month	Long Market Value - Leveraged	
377	370	Section 2A	Item A	Q23		Loans Duration -1st Month	Short Market Value – Leveraged	
378	371	Section 2A	Item A	Q23		Loans Duration -2nd Month	Short Market Value -Leveraged	
379	372	Section 2A	Item A	Q23		Loans Duration -3rd Month	Short Market Value – Leveraged	
380	373	Section 2A	Item A	Q23		Loans -1st Month	Long Market Value – CDs	
381	374	Section 2A	Item A	Q23		Loans -2nd Month	Long Market Value – CDs	
382	375	Section 2A	Item A	Q23		Loans -3rd Month	Long Market Value – CDs	
383	376	Section 2A	Item A	Q23		Loans 1st Month	Short Market Value – CDs	
384	377	Section 2A	Item A	Q23		Loans-2nd Month	Short Market Value – CDs	
385	378	Section 2A	Item A	Q23		Loans-3rd Month	Short Market Value – CDs	
386	379	Section 2A	Item A	Q23		Loans Duration -1st Month	Long Market Value – CDs	
387	380	Section 2A	Item A	Q23		Loans Duration -2nd Month	Long Market Value – CDs	
388	381	Section 2A	Item A	Q23		Loans Duration -3rd Month	Long Market Value - CDs	
389	382	Section 2A	Item A	Q23		Loans Duration -1st Month	Short Market Value – CDs	
390	383	Section 2A	Item A	Q23		Loans Duration -2nd Month	Short Market Value -CDs	
391	384	Section 2A	Item A	Q23		Loans Duration -3rd Month	Short Market Value – CDs	
392	385	Section 2A	Item A	Q23		Loans -1st Month	Long Market Value – Other Loans (Non Repos)	
393	386	Section 2A	Item A	Q23		Loans -2nd Month	Long Market Value – Other Loans (Non Repos)	
394	387	Section 2A	Item A	Q23		Loans -3rd Month	Long Market Value – Other Loans (Non Repos)	
395	388	Section 2A	Item A	Q23		Loans 1st Month	Short Market Value – Other Loans (Non Repos)	
396	389	Section 2A	Item A	Q23		Loans-2nd Month	Short Market Value – Other Loans (Non Repos)	
397	390	Section 2A	Item A	Q23		Loans-3rd Month	Short Market Value – Other Loans (Non Repos)	
398	391	Section 2A	Item A	Q23		Loans Duration -1st Month	Long Market Value – Other Loans (Non Repos)	

FORM PF FIELDS CALCULATIONS

A	B	C	D	E	F	G	H
399	392 Section 2A	Item A	Q23		Loans Duration -2nd Month	Long Market Value - Other Loans (Non Repos)	
400	393 Section 2A	Item A	Q23		Loans Duration -3rd Month	Long Market Value - Other Loans (Non Repos)	
401	394 Section 2A	Item A	Q23		Loans Duration -1st Month	Short Market Value - Other Loans (Non Repos)	
402	395 Section 2A	Item A	Q23		Loans Duration -2nd Month	Short Market Value - Other Loans (Non Repos)	
403	396 Section 2A	Item A	Q23		Loans Duration -3rd Month	Short Market Value - Other Loans (Non Repos)	
404	397 Section 2A	Item A	Q23		Repos -1st Month	Long Market Value	
405	398 Section 2A	Item A	Q23		Repos -2nd Month	Long Market Value	
406	399 Section 2A	Item A	Q23		Repos -3rd Month	Long Market Value	
407	400 Section 2A	Item A	Q23		Repos 1st Month	Short Market Value -	
408	401 Section 2A	Item A	Q23		Repos-2nd Month	Short Market Value -	
409	402 Section 2A	Item A	Q23		Repos-3rd Month	Short Market Value -	
410	403 Section 2A	Item A	Q23		Repos Duration -1st Month	Long Market Value -	
411	404 Section 2A	Item A	Q23		Repos Duration -2nd Month	Long Market Value -	
412	405 Section 2A	Item A	Q23		Repos Duration -3rd Month	Long Market Value -	
413	406 Section 2A	Item A	Q23		Repos Duration -1st Month	Short Market Value -	
414	407 Section 2A	Item A	Q23		Repos Duration -2nd Month	Short Market Value -	
415	408 Section 2A	Item A	Q23		Repos Duration -3rd Month	Short Market Value -	
416	409 Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - RMBS	
417	410 Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - RMBS	
418	411 Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - RMBS	
419	412 Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - RMBS	
420	413 Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - RMBS	
421	414 Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - RMBS	
422	415 Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - RMBS	
423	416 Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - RMBS	
424	417 Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - RMBS	
425	418 Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - RMBS	
426	419 Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - RMBS	
427	420 Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - RMBS	
428	421 Section 2A	Item A	Q23				
429	422 Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - CMBS	
430	423 Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - CMBS	
431	424 Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - CMBS	
432	425 Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - CMBS	
433	426 Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - CMBS	
434	427 Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - CMBS	
435	428 Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - CMBS	
436	429 Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - CMBS	
437	430 Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - CMBS	
438	431 Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - CMBS	
439	432 Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - CMBS	
440	433 Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - CMBS	
441	434 Section 2A	Item A	Q23				
442	435 Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - AGENCY MBS	
443	436 Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - AGENCY MBS	
444	437 Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - AGENCY MBS	
445	438 Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - AGENCY MBS	
446	439 Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - AGENCY MBS	
447	440 Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - AGENCY MBS	
448	441 Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - AGENCY MBS	
449	442 Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - AGENCY MBS	
450	443 Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - AGENCY MBS	
451	444 Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - AGENCY MBS	
452	445 Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - AGENCY MBS	
453	446 Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - AGENCY MBS	
454	447 Section 2A	Item A	Q23				
455	448 Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - Auto ABS	
456	449 Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - Auto ABS	
457	450 Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - Auto ABS	
458	451 Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - Auto ABS	
459	452 Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - Auto ABS	
460	453 Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - Auto ABS	
461	454 Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - Auto ABS	
462	455 Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - Auto ABS	
463	456 Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - Auto ABS	
464	457 Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - Auto ABS	
465	458 Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - Auto ABS	
466	459 Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - Auto ABS	
467	460 Section 2A	Item A	Q23				
468	461 Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - Consumer ABS	
469	462 Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - Consumer ABS	
470	463 Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - Consumer ABS	
471	464 Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - Consumer ABS	
472	465 Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - Consumer ABS	
473	466 Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - Consumer ABS	
474	467 Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - Consumer ABS	
475	468 Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - Consumer ABS	
476	469 Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - Consumer ABS	
477	470 Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - Consumer ABS	
478	471 Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - Consumer ABS	
479	472 Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - Consumer ABS	
480	473 Section 2A	Item A	Q23				
481	474 Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - ABCP	
482	475 Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - ABCP	
483	476 Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - ABCP	
484	477 Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - ABCP	
485	478 Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - ABCP	
486	479 Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - ABCP	
487	480 Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - ABCP	
488	481 Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - ABCP	

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
489	482	Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - ABCP	
490	483	Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - ABCP	
491	484	Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - ABCP	
492	485	Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - ABCP	
493	486	Section 2A	Item A	Q23				
494	487	Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - CDO	
495	488	Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - CDO	
496	489	Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - CDO	
497	490	Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - CDO	
498	491	Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - CDO	
499	492	Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - CDO	
500	493	Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - CDO	
501	494	Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - CDO	
502	495	Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - CDO	
503	496	Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - CDO	
504	497	Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - CDO	
505	498	Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - CDO	
506	499	Section 2A	Item A	Q23				
507	500	Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - CLO	
508	501	Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - CLO	
509	502	Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - CLO	
510	503	Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - CLO	
511	504	Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - CLO	
512	505	Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - CLO	
513	506	Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - CLO	
514	507	Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - CLO	
515	508	Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - CLO	
516	509	Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - CLO	
517	510	Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - CLO	
518	511	Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - CLO	
519	512	Section 2A	Item A	Q23				
520	513	Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - CLO	
521	514	Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - CLO	
522	515	Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - CLO	
523	516	Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - CLO	
524	517	Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - CLO	
525	518	Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - CLO	
526	519	Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - CLO	
527	520	Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - CLO	
528	521	Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - CLO	
529	522	Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - CLO	
530	523	Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - CLO	
531	524	Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - CLO	
532	525	Section 2A	Item A	Q23				
533	526	Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - WBS	
534	527	Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - WBS	
535	528	Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - WBS	
536	529	Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - WBS	
537	530	Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - WBS	
538	531	Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - WBS	
539	532	Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - WBS	
540	533	Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - WBS	
541	534	Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - WBS	
542	535	Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - WBS	
543	536	Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - WBS	
544	537	Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - WBS	
545	538	Section 2A	Item A	Q23				
546	539	Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - Other ABS	
547	540	Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - Other ABS	
548	541	Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - Other ABS	
549	542	Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - Other ABS	
550	543	Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - Other ABS	
551	544	Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - Other ABS	
552	545	Section 2A	Item A	Q23		ABS Duration -1st Month	Long Market Value - Other ABS	
553	546	Section 2A	Item A	Q23		ABS Duration -2nd Month	Long Market Value - Other ABS	
554	547	Section 2A	Item A	Q23		ABS Duration -3rd Month	Long Market Value - Other ABS	
555	548	Section 2A	Item A	Q23		ABS Duration -1st Month	Short Market Value - Other ABS	
556	549	Section 2A	Item A	Q23		ABS Duration -2nd Month	Short Market Value - Other ABS	
557	550	Section 2A	Item A	Q23		ABS Duration -3rd Month	Short Market Value - Other ABS	
558	551	Section 2A	Item A	Q23				
559	552	Section 2A	Item A	Q23		ABS -1st Month	Long Market Value - Other Structured Products	
560	553	Section 2A	Item A	Q23		ABS -2nd Month	Long Market Value - Other Structured Products	
561	554	Section 2A	Item A	Q23		ABS -3rd Month	Long Market Value - Other Structured Products	
562	555	Section 2A	Item A	Q23		ABS 1st Month	Short Market Value - Other Structured Products	
563	556	Section 2A	Item A	Q23		ABS-2nd Month	Short Market Value - Other Structured Products	
564	557	Section 2A	Item A	Q23		ABS-3rd Month	Short Market Value - Other Structured Products	
565	558	Section 2A	Item A	Q23				
566	559	Section 2A	Item A	Q23		Credit Derivatives -1st Month	Long Market Value - Single Name CDS	
567	560	Section 2A	Item A	Q23		Credit Derivatives -2nd Month	Long Market Value - Single Name CDS	
568	561	Section 2A	Item A	Q23		Credit Derivatives -3rd Month	Long Market Value - Single Name CDS	
569	562	Section 2A	Item A	Q23		Credit Derivatives 1st Month	Short Market Value - Single Name CDS	
570	563	Section 2A	Item A	Q23		Credit Derivatives-2nd Month	Short Market Value - Single Name CDS	
571	564	Section 2A	Item A	Q23		Credit Derivatives-3rd Month	Short Market Value - Single Name CDS	
572	565	Section 2A	Item A	Q23		Credit Derivatives -1st Month	Long Market Value - Index CDS	
573	566	Section 2A	Item A	Q23		Credit Derivatives -2nd Month	Long Market Value - Index CDS	
574	567	Section 2A	Item A	Q23		Credit Derivatives -3rd Month	Long Market Value - Index CDS	
575	568	Section 2A	Item A	Q23		Credit Derivatives 1st Month	Short Market Value - Index CDS	
576	569	Section 2A	Item A	Q23		Credit Derivatives-2nd Month	Short Market Value - Index CDS	
577	570	Section 2A	Item A	Q23		Credit Derivatives-3rd Month	Short Market Value - Index CDS	
578	571	Section 2A	Item A	Q23		Credit Derivatives -1st Month	Long Market Value - Exotics CDS	

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
579	572	Section 2A	Item A	Q23		Credit Derivatives -2nd Month	Long Market Value - Exotics CDS	
580	573	Section 2A	Item A	Q23		Credit Derivatives -3rd Month	Long Market Value - Exotics CDS	
581	574	Section 2A	Item A	Q23		Credit Derivatives 1st Month	Short Market Value - Exotics CDS	
582	575	Section 2A	Item A	Q23		Credit Derivatives-2nd Month	Short Market Value - Exotics CDS	
583	576	Section 2A	Item A	Q23		Credit Derivatives-3rd Month	Short Market Value - Exotics CDS	
584	577	Section 2A	Item A	Q23				
585	578	Section 2A	Item A	Q23		FX Derivatives -1st Month	Long Market Value	
586	579	Section 2A	Item A	Q23		FX Derivatives -2nd Month	Long Market Value	
587	580	Section 2A	Item A	Q23		FX Derivatives -3rd Month	Long Market Value	
588	581	Section 2A	Item A	Q23		FX Derivatives 1st Month	Short Market Value	
589	582	Section 2A	Item A	Q23		FX Derivatives-2nd Month	Short Market Value	
590	583	Section 2A	Item A	Q23		FX Derivatives-3rd Month	Short Market Value	
591	584	Section 2A	Item A	Q23		Non-US Currency -1st Month	Long Market Value	
592	585	Section 2A	Item A	Q23		Non-US Currency -2nd Month	Long Market Value	
593	586	Section 2A	Item A	Q23		Non-US Currency -3rd Month	Long Market Value	
594	587	Section 2A	Item A	Q23		Non-US Currency 1st Month	Short Market Value	
595	588	Section 2A	Item A	Q23		Non-US Currency-2nd Month	Short Market Value	
596	589	Section 2A	Item A	Q23		Non-US Currency-3rd Month	Short Market Value	
597	590	Section 2A	Item A	Q23				
598	591	Section 2A	Item A	Q23		Interest Rate Derivatives -1st Month	Long Market Value	
599	592	Section 2A	Item A	Q23		Interest Rate Derivatives -2nd Month	Long Market Value	
600	593	Section 2A	Item A	Q23		Interest Rate Derivatives -3rd Month	Long Market Value	
601	594	Section 2A	Item A	Q23		Interest Rate Derivatives 1st Month	Short Market Value	
602	595	Section 2A	Item A	Q23		Interest Rate Derivatives-2nd Month	Short Market Value	
603	596	Section 2A	Item A	Q23		Interest Rate Derivatives-3rd Month	Short Market Value	
604	597	Section 2A	Item A	Q23				
605	598	Section 2A	Item A	Q23		Commodities - Oil -1st Month	Long Market Value	
606	599	Section 2A	Item A	Q23		Commodities - Oil -2nd Month	Long Market Value	
607	600	Section 2A	Item A	Q23		Commodities - Oil -3rd Month	Long Market Value	
608	601	Section 2A	Item A	Q23		Commodities - Oil 1st Month	Short Market Value	
609	602	Section 2A	Item A	Q23		Commodities - Oil-2nd Month	Short Market Value	
610	603	Section 2A	Item A	Q23		Commodities - Oil-3rd Month	Short Market Value	
611	604	Section 2A	Item A	Q23				
612	605	Section 2A	Item A	Q23		Commodities - Nat Gas -1st Month	Long Market Value	
613	606	Section 2A	Item A	Q23		Commodities - Nat Gas -2nd Month	Long Market Value	
614	607	Section 2A	Item A	Q23		Commodities - Nat Gas -3rd Month	Long Market Value	
615	608	Section 2A	Item A	Q23		Commodities - Nat Gas 1st Month	Short Market Value	
616	609	Section 2A	Item A	Q23		Commodities - Nat Gas-2nd Month	Short Market Value	
617	610	Section 2A	Item A	Q23		Commodities - Nat Gas-3rd Month	Short Market Value	
618	611	Section 2A	Item A	Q23				
619	612	Section 2A	Item A	Q23		Commodities - Gold -1st Month	Long Market Value	
620	613	Section 2A	Item A	Q23		Commodities - Gold -2nd Month	Long Market Value	
621	614	Section 2A	Item A	Q23		Commodities - Gold -3rd Month	Long Market Value	
622	615	Section 2A	Item A	Q23		Commodities - Gold 1st Month	Short Market Value	
623	616	Section 2A	Item A	Q23		Commodities - Gold-2nd Month	Short Market Value	
624	617	Section 2A	Item A	Q23		Commodities - Gold-3rd Month	Short Market Value	
625	618	Section 2A	Item A	Q23				
626	619	Section 2A	Item A	Q23		Commodities - Power/Energy -1st Month	Long Market Value	
627	620	Section 2A	Item A	Q23		Commodities - Power/Energy -2nd Month	Long Market Value	
628	621	Section 2A	Item A	Q23		Commodities - Power/Energy -3rd Month	Long Market Value	
629	622	Section 2A	Item A	Q23		Commodities - Power/Energy 1st Month	Short Market Value	
630	623	Section 2A	Item A	Q23		Commodities - Power/Energy-2nd Month	Short Market Value	
631	624	Section 2A	Item A	Q23		Commodities - Power/Energy-3rd Month	Short Market Value	
632	625	Section 2A	Item A	Q23				
633	626	Section 2A	Item A	Q23		Commodities - Other -1st Month	Long Market Value	
634	627	Section 2A	Item A	Q23		Commodities - Other -2nd Month	Long Market Value	
635	628	Section 2A	Item A	Q23		Commodities - Other -3rd Month	Long Market Value	
636	629	Section 2A	Item A	Q23		Commodities - Other 1st Month	Short Market Value	
637	630	Section 2A	Item A	Q23		Commodities - Other-2nd Month	Short Market Value	
638	631	Section 2A	Item A	Q23		Commodities - Other-3rd Month	Short Market Value	
639	632	Section 2A	Item A	Q23				
640	633	Section 2A	Item A	Q23		Commodities - Oil -1st Month	LMV - Physical	
641	634	Section 2A	Item A	Q23		Commodities - Oil -2nd Month	LMV - Physical	
642	635	Section 2A	Item A	Q23		Commodities - Oil -3rd Month	LMV - Physical	
643	636	Section 2A	Item A	Q23		Commodities - Nat Gas -1st Month	LMV - Physical	
644	637	Section 2A	Item A	Q23		Commodities - Nat Gas -2nd Month	LMV - Physical	
645	638	Section 2A	Item A	Q23		Commodities - Nat Gas -3rd Month	LMV - Physical	
646	639	Section 2A	Item A	Q23				
647	640	Section 2A	Item A	Q23		Commodities - Gold -1st Month	LMV - Physical	
648	641	Section 2A	Item A	Q23		Commodities - Gold -2nd Month	LMV - Physical	
649	642	Section 2A	Item A	Q23		Commodities - Gold -3rd Month	LMV - Physical	
650	643	Section 2A	Item A	Q23				
651	644	Section 2A	Item A	Q23		Commodities - Power/Energy -1st Month	LMV - Physical	
652	645	Section 2A	Item A	Q23		Commodities - Power/Energy -2nd Month	LMV - Physical	
653	646	Section 2A	Item A	Q23		Commodities - Power/Energy -3rd Month	LMV - Physical	
654	647	Section 2A	Item A	Q23				
655	648	Section 2A	Item A	Q23		Commodities - Other -1st Month	LMV - Physical	
656	649	Section 2A	Item A	Q23		Commodities - Other -2nd Month	LMV - Physical	
657	650	Section 2A	Item A	Q23		Commodities - Other -3rd Month	LMV - Physical	
658	651	Section 2A	Item A	Q23				
659	652	Section 2A	Item A	Q23		Other Derivatives -1st Month	Long Market Value	

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
660	653	Section 2A	Item A	Q23		Other Derivatives -2nd Month	Long Market Value	
661	654	Section 2A	Item A	Q23		Other Derivatives -3rd Month	Long Market Value	
662	655	Section 2A	Item A	Q23		Other Derivatives 1st Month	Short Market Value	
663	656	Section 2A	Item A	Q23		Other Derivatives-2nd Month	Short Market Value	
664	657	Section 2A	Item A	Q23		Other Derivatives-3rd Month	Short Market Value	
665	658	Section 2A	Item A	Q23				
666	659	Section 2A	Item A	Q23		Investment in internal private funds -1st Month	LMV	
667	660	Section 2A	Item A	Q23		Investment in internal private funds -2nd Month	LMV	
668	661	Section 2A	Item A	Q23		Investment in internal private funds -3rd Month	LMV	
669	662	Section 2A	Item A	Q23		Investment in external private funds -1st Month	LMV	
670	663	Section 2A	Item A	Q23		Investment in external private funds - 2nd Month	LMV	
671	664	Section 2A	Item A	Q23		Investment in external private funds -3rd Month	LMV	
672	665	Section 2A	Item A	Q23		Investment in registered inv. companies - 1st Month	LMV	
673	666	Section 2A	Item A	Q23		Investment in registered inv. companies - 2nd Month	LMV	
674	667	Section 2A	Item A	Q23		Investment in registered inv. companies - 3rd Month	LMV	
675	668	Section 2A	Item A	Q23				
676	669	Section 2A	Item A	Q23		Inv in Funds for Cash Mgmt -1st Month	LMV	
677	670	Section 2A	Item A	Q23		Inv in Funds for Cash Mgmt -2nd Month	LMV	
678	671	Section 2A	Item A	Q23		Inv in Funds for Cash Mgmt -3rd Month	LMV	
679	672	Section 2A	Item A	Q23				
680	673	Section 2A	Item A	Q23		Cash & Cash EQ - 1st Month	LMV	
681	674	Section 2A	Item A	Q23		Cash & Cash EQ -2 <sup>nd</sup> Month	LMV	
682	675	Section 2A	Item A	Q23		Cash & Cash EQ -3rd Month	LMV	
683	676	Section 2A	Item A	Q23				
684	677	Section 2A	Item A	Q23				
685	678	Section 2A	Item A	Q23		Investments in other sub-asset classes - 2 <sup>nd</sup> month	Need definition of other sub-assets classes	
686	678	Section 2A	Item A	Q23		Investments in other sub-asset classes - 3 <sup>rd</sup> month		
687	679	Section 2A	Item A	Q24		Turnover Rate – Month1	For calculation purposes, turnover rate is deemed to be the net value of all Long and Short transactions for a given month / NAV for a given month	
688	680	Section 2A	Item A	Q25		Turnover Rate – Month2	See Calc Above	
689	681	Section 2A	Item A	Q25		Turnover Rate – Month3	See Calc Above	
690	682	Section 2A	Item A	Q25				
691	683	Section 2A	Item A	Q25		Geographic Breakdown	Note: based on % of GAV (Gross Asset Value) – not NAV	
692	683	Section 2A	Item A	Q25			Sum Total Long Market Value of All Securities and add the ABS Value of all Short Market Securities. Store Value as Gross Asset Value.	
693	684	Section 2A	Item A	Q25	a	Brazil	Filter the values for Brazil. Divide Brazil / Total GAV	
694	685	Section 2A	Item A	Q25	b	Canada		
695	686	Section 2A	Item A	Q25	c	Mexico		
696	687	Section 2A	Item A	Q25	d	U.S.		
697	688	Section 2A	Item A	Q25	e	Other Americas		
698	689	Section 2A	Item A	Q25	f	EEA – European Economic Area	Austria, Belgium, Bulgaria, Cyprus, Czech, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Italy, Latvia, Lithuania, Luxembourg, Malta, Netherlands, Poland, Portugal, Romania, Slovakia, Slovenia, Spain, Sweden, U.K., Iceland, Liechtenstein, Norway	
699	690	Section 2A	Item A	Q25	g	Russia		
700	691	Section 2A	Item A	Q25	h	Other Europe		
701	692	Section 2A	Item A	Q25	i	Australia		
702	693	Section 2A	Item A	Q25	j	China	including Hong Kong	
703	694	Section 2A	Item A	Q25	k	India		
704	695	Section 2A	Item A	Q25	l	Japan		
705	696	Section 2A	Item A	Q25	m	Korea		
706	697	Section 2A	Item A	Q25	n	Middle East		
707	698	Section 2A	Item A	Q25	o	Other Asia & Pacific		
708	699	Section 2A	Item A	Q25	p	South Africa		
709	700	Section 2A	Item A	Q25	q	Other Africa		
710	701	Section 2B	Item B	Q27		Reporting Fund Exposures	Repeat of Q23 but at the individual fund level (rather than aggregated for Q23)	
711	702	Section 2B	Item B	Q28		Liquidity - % of Portfolio (Sum of LMV and ABS (SMV))	1day	
712	703	Section 2B	Item B	Q27			2 – 7 Days	
713	704	Section 2B	Item B	Q28			8 – 30 days	
714	705	Section 2B	Item B	Q27				
715	706	Section 2B	Item B	Q28				
716	707	Section 2B	Item B	Q27				
717	708	Section 2B	Item B	Q28				
718	709	Section 2B	Item B	Q27				
719	710	Section 2B	Item B	Q28				

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
720	707	Section 2B	Item B				91 – 180 Days	
721	708	Section 2B	Item B				181 – 364 Days	
722	709	Section 2B	Item B				>= 365 Days	
723	710	Section 2B	Item B					
724	711	Section 2B	Item B	Q29		Unencumbered Cash	Based on ACCOUNTS and ACCOUNT TYPE table, sum of cash accounts	
725	712	Section 2B	Item B			Unencumbered Cash – Month1		
726	713	Section 2B	Item B			Unencumbered Cash – Month2		
727	714	Section 2B	Item B			Unencumbered Cash – Month3		
728	715	Section 2B	Item B					
729	716	Section 2B	Item B	Q30		Number of open positions	Count of securities in SECURITIES table with tot positions > 1 x < -1	
730	717	Section 2B	Item B			Number of open positions – month1		
731	718	Section 2B	Item B			Number of open positions – month2		
732	719	Section 2B	Item B			Number of open positions – month3		
733	720	Section 2B	Item B					
734	721	Section 2B	Item B	Q31		Open Positions > 5% of NAV	Do not net long and short positions. Aggregate based on issuer. This	
735	722	Section 2B	Item B	a		Position1 - % of NAV – month1	Based on SECURITY TYPE table. Sub-Asset Classes Defined in Q23 & Q27	
736	723	Section 2B	Item B			Position1 – Asset Class – month1		
737	724	Section 2B	Item B			PositionX - % of NAV – month1		
738	725	Section 2B	Item B			PositionX – Asset Class – month1		
739	726	Section 2B	Item B					
740	727	Section 2B	Item B	b		Position1 - % of NAV – month2		These calculations are 1:M calculations. The number of positions and %age being reported are variable based on all positions >5% of NAV
741	728	Section 2B	Item B			Position1 – Asset Class – month2		
742	729	Section 2B	Item B			PositionX - % of NAV – month2		
743	730	Section 2B	Item B			PositionX – Asset Class – month2		
744	731	Section 2B	Item B					
745	732	Section 2B	Item B	c		Position1 - % of NAV – month3		
746	733	Section 2B	Item B			Position1 – Asset Class – month3		
747	734	Section 2B	Item B			PositionX - % of NAV – month3		
748	735	Section 2B	Item B			PositionX – Asset Class – month3		
749	736	Section 2B	Item B					
750	737	Section 2B	Item B					
751	738	Section 2B	Item B					
752	739	Section 2B	Item B	Q32		Collateral that counterparty has POSTED TO the fund – Counterparty1	Values are USD	
753	740	Section 2B	Item B					
754	741	Section 2B	Item B		A-i-x	Cash – Initial Margin		
755	742	Section 2B	Item B		A-i-y	Cash – Variation Margin		
756	743	Section 2B	Item B		A-ii-x	Securities – Initial		
757	744	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
758	745	Section 2B	Item B		A-iii-x	Other collateral – initial		
759	746	Section 2B	Item B		A-iii-y	Other collateral – variation		
760	747	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
761	748	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated	How would this be determined?	
762	749	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?	How would this be determined?	
763	750	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated	How would this be determined?	
764	751	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?	How would this be determined?	
765	752	Section 2B	Item B					
766	753	Section 2B	Item B			Collateral that counterparty has POSTED TO the fund – Counterparty2	Values are USD	
767	754	Section 2B	Item B					
768	755	Section 2B	Item B		A-i-x	Cash – Initial Margin		
769	756	Section 2B	Item B		A-i-y	Cash – Variation Margin		
770	757	Section 2B	Item B		A-ii-x	Securities – Initial		
771	758	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
772	759	Section 2B	Item B		A-iii-x	Other collateral – initial		
773	760	Section 2B	Item B		A-iii-y	Other collateral – variation		
774	761	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
775	762	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated	How would this be determined?	
776	763	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?	How would this be determined?	
777	764	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated	How would this be determined?	
778	765	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?	How would this be determined?	
779	766	Section 2B	Item B					
780	767	Section 2B	Item B			Collateral that counterparty has POSTED TO the fund – Counterparty3	Values are USD	
781	768	Section 2B	Item B					
782	769	Section 2B	Item B		A-i-x	Cash – Initial Margin		
783	770	Section 2B	Item B		A-i-y	Cash – Variation Margin		
784	771	Section 2B	Item B		A-ii-x	Securities – Initial		
785	772	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
786	773	Section 2B	Item B		A-iii-x	Other collateral – initial		
787	774	Section 2B	Item B		A-iii-y	Other collateral – variation		
788	775	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
789	776	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated	How would this be determined?	
790	777	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?	How would this be determined?	

	A	B	C	D	E	F	G	H
791	778	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated		How would this be determined?
792	779	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?		How would this be determined?
793	780	Section 2B	Item B					
	781	Section 2B	Item B			Collateral that counterparty has POSTED TO the fund – Counterparty4	Values are USD	
794								
795	782	Section 2B	Item B					
796	783	Section 2B	Item B		A-i-x	Cash – Initial Margin		
797	784	Section 2B	Item B		A-i-y	Cash – Variation Margin		
798	785	Section 2B	Item B		A-ii-x	Securities – Initial		
799	786	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
800	787	Section 2B	Item B		A-iii-x	Other collateral – initial		
801	788	Section 2B	Item B		A-iii-y	Other collateral – variation		
802	789	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
803	790	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated		How would this be determined?
804	791	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?		How would this be determined?
805	792	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated		How would this be determined?
806	793	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?		How would this be determined?
807		Section 2B	Item B					
	794	Section 2B	Item B			Collateral that counterparty has POSTED TO the fund – Counterparty5	Values are USD	
808								
809		Section 2B	Item B					
810	795	Section 2B	Item B		A-i-x	Cash – Initial Margin		
811	796	Section 2B	Item B		A-i-y	Cash – Variation Margin		
812	797	Section 2B	Item B		A-ii-x	Securities – Initial		
813	798	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
814	799	Section 2B	Item B		A-iii-x	Other collateral – initial		
815	800	Section 2B	Item B		A-iii-y	Other collateral – variation		
816	801	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
	802	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated		How would this be determined?
817								
818	803	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?		How would this be determined?
819	804	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated		How would this be determined?
820	805	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?		How would this be determined?
821	806	Section 2B	Item B					
	807	Section 2B	Item B	Q33		Collateral that counterparty has POSTED TO the fund – Counterparty1	Values are USD	
822								
823	808	Section 2B	Item B					
824	809	Section 2B	Item B		A-i-x	Cash – Initial Margin		
825	810	Section 2B	Item B		A-i-y	Cash – Variation Margin		
826	811	Section 2B	Item B		A-ii-x	Securities – Initial		
827	812	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
828	813	Section 2B	Item B		A-iii-x	Other collateral – initial		
829	814	Section 2B	Item B		A-iii-y	Other collateral – variation		
830	815	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
	816	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated		How would this be determined?
831	817	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?		How would this be determined?
832	818	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated		How would this be determined?
833	819	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?		How would this be determined?
834								
835	820	Section 2B	Item B					
	821	Section 2B	Item B			Collateral that counterparty has POSTED TO the fund – Counterparty2	Values are USD	
836								
837	822	Section 2B	Item B					
838	823	Section 2B	Item B		A-i-x	Cash – Initial Margin		
839	824	Section 2B	Item B		A-i-y	Cash – Variation Margin		
840	825	Section 2B	Item B		A-ii-x	Securities – Initial		
841	826	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
842	827	Section 2B	Item B		A-iii-x	Other collateral – initial		
843	828	Section 2B	Item B		A-iii-y	Other collateral – variation		
844	829	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
	830	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated		How would this be determined?
845	831	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?		How would this be determined?
846	832	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated		How would this be determined?
847	833	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?		How would this be determined?
848								
849	834	Section 2B	Item B					
	835	Section 2B	Item B			Collateral that counterparty has POSTED TO the fund – Counterparty3	Values are USD	
850								
851	836	Section 2B	Item B					
852	837	Section 2B	Item B		A-i-x	Cash – Initial Margin		

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
853	838	Section 2B	Item B		A-i-y	Cash – Variation Margin		
854	839	Section 2B	Item B		A-ii-x	Securities – Initial		
855	840	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
856	841	Section 2B	Item B		A-iii-x	Other collateral – initial		
857	842	Section 2B	Item B		A-iii-y	Other collateral – variation		
858	843	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
859	844	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated		How would this be determined?
860	845	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?		How would this be determined?
861	846	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated		How would this be determined?
862	847	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?		How would this be determined?
863	848	Section 2B	Item B					
864	849	Section 2B	Item B			Collateral that counterparty has POSTED TO the fund – Counterparty4	Values are USD	
865	850	Section 2B	Item B					
866	851	Section 2B	Item B		A-i-x	Cash – Initial Margin		
867	852	Section 2B	Item B		A-i-y	Cash – Variation Margin		
868	853	Section 2B	Item B		A-ii-x	Securities – Initial		
869	854	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
870	855	Section 2B	Item B		A-iii-x	Other collateral – initial		
871	856	Section 2B	Item B		A-iii-y	Other collateral – variation		
872	857	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
873	858	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated		How would this be determined?
874	859	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?		How would this be determined?
875	860	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated		How would this be determined?
876	861	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?		How would this be determined?
877	862	Section 2B	Item B					
878	863	Section 2B	Item B			Collateral that counterparty has POSTED TO the fund – Counterparty5	Values are USD	
879	864	Section 2B	Item B					
880	865	Section 2B	Item B		A-i-x	Cash – Initial Margin		
881	866	Section 2B	Item B		A-i-y	Cash – Variation Margin		
882	867	Section 2B	Item B		A-ii-x	Securities – Initial		
883	868	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
884	869	Section 2B	Item B		A-iii-x	Other collateral – initial		
885	870	Section 2B	Item B		A-iii-y	Other collateral – variation		
886	871	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
887	872	Section 2B	Item B		A-v-x	% of initial margin that can be rehypothecated		How would this be determined?
888	873	Section 2B	Item B		A-v-y	% of initial margin that fund has rehypothecated?		How would this be determined?
889	874	Section 2B	Item B		A-vi-x	% of variation margin that can be rehypothecated		How would this be determined?
890	875	Section 2B	Item B		A-vi-y	% of variation margin that fund has rehypothecated?		How would this be determined?
891	876	Section 2B	Item B					
892	877	Section 2B	Item B	Q33		Collateral that the REPORTING FUND has posted to the counterparty - Counterparty1	Values are USD	
893	878	Section 2B	Item B					
894	879	Section 2B	Item B		A-i-x	Cash – Initial Margin		
895	880	Section 2B	Item B		A-i-y	Cash – Variation Margin		
896	881	Section 2B	Item B		A-ii-x	Securities – Initial		
897	882	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
898	883	Section 2B	Item B		A-iii-x	Other collateral – initial		
899	884	Section 2B	Item B		A-iii-y	Other collateral – variation		
900	885	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
901	886	Section 2B	Item B		A-v	% of initial margin that may be rehypothecated		How would this be determined?
902	887	Section 2B	Item B		A-vi	% of variation margin that may be rehypothecated		How would this be determined?
903	888	Section 2B	Item B					
904	889	Section 2B	Item B			Collateral that the REPORTING FUND has posted to the counterparty – Counterparty2	Values are USD	
905	890	Section 2B	Item B					
906	891	Section 2B	Item B		A-i-x	Cash – Initial Margin		
907	892	Section 2B	Item B		A-i-y	Cash – Variation Margin		
908	893	Section 2B	Item B		A-ii-x	Securities – Initial		
909	894	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
910	895	Section 2B	Item B		A-iii-x	Other collateral – initial		
911	896	Section 2B	Item B		A-iii-y	Other collateral – variation		
912	897	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
913	898	Section 2B	Item B		A-v	% of initial margin that may be rehypothecated		How would this be determined?
914	899	Section 2B	Item B		A-vi	% of variation margin that may be rehypothecated		How would this be determined?
915	900	Section 2B	Item B					
916	901	Section 2B	Item B			Collateral that the REPORTING FUND has posted to the counterparty – Counterparty3	Values are USD	

	A	B	C	D	E	F	G	H
917	902	Section 2B	Item B					
918	903	Section 2B	Item B		A-i-x	Cash – Initial Margin		
919	904	Section 2B	Item B		A-i-y	Cash – Variation Margin		
920	905	Section 2B	Item B		A-ii-x	Securities – Initial		
921	906	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
922	907	Section 2B	Item B		A-iii-x	Other collateral – initial		
923	908	Section 2B	Item B		A-iii-y	Other collateral – variation		
924	909	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
925	910	Section 2B	Item B		A-v	% of initial margin that may be rehypothecated	How would this be determined?	
926	911	Section 2B	Item B		A-vi	% of variation margin that may be rehypothecated	How would this be determined?	
927	912	Section 2B	Item B					
	913	Section 2B	Item B			Collateral that the REPORTING FUND has posted to the counterparty – Counterparty4	Values are USD	
928								
929	914	Section 2B	Item B					
930	915	Section 2B	Item B		A-i-x	Cash – Initial Margin		
931	916	Section 2B	Item B		A-i-y	Cash – Variation Margin		
932	917	Section 2B	Item B		A-ii-x	Securities – Initial		
933	918	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
934	919	Section 2B	Item B		A-iii-x	Other collateral – initial		
935	920	Section 2B	Item B		A-iii-y	Other collateral – variation		
936	921	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
	922	Section 2B	Item B		A-v	% of initial margin that may be rehypothecated	How would this be determined?	
937	923	Section 2B	Item B		A-vi	% of variation margin that may be rehypothecated	How would this be determined?	
938								
939	924	Section 2B	Item B			Collateral that the REPORTING FUND has posted to the counterparty – Counterparty5	Values are USD	
	925	Section 2B	Item B					
940								
941	926	Section 2B	Item B					
942	927	Section 2B	Item B		A-i-x	Cash – Initial Margin		
943	928	Section 2B	Item B		A-i-y	Cash – Variation Margin		
944	929	Section 2B	Item B		A-ii-x	Securities – Initial		
945	930	Section 2B	Item B		A-ii-y	Securities – Variation Margin		
946	931	Section 2B	Item B		A-iii-x	Other collateral – initial		
947	932	Section 2B	Item B		A-iii-y	Other collateral – variation		
948	933	Section 2B	Item B		A-iv	Letters of Credit (Face Value)		
	934	Section 2B	Item B		A-v	% of initial margin that may be rehypothecated	How would this be determined?	
949	935	Section 2B	Item B		A-vi	% of variation margin that may be rehypothecated	How would this be determined?	
950								
951	936	Section 2B	Item B					
952	937	Section 2B	Item B	Q34	a1	Counterparty1	Name of Counterparty – from FIN PARTNERS table	
953	938	Section 2B	Item B		a2	Greatest counterparty exposure- CCP1	sum 33a / NAV	
954	939	Section 2B	Item B		b1	Counterparty2		
955	940	Section 2B	Item B		b2	Greatest counterparty exposure- CCP2		
956	941	Section 2B	Item B		c1	Counterparty3		
957	942	Section 2B	Item B		c2	Greatest counterparty exposure- CCP3		
958								
959	943	Section 2B	Item C					Item C is based on risk metrics. Question 35 determines if calculation of VaR occurs. If calculation of VaR is occurring, additional questions
960	944	Section 2B	Item C					
961	945	Section 2B	Item C	Q35		These include only calculations regarding VaR. Items 35b-i to vi are considered stored (not calculated items).		
962	946	Section 2B	Item C					
963	947	Section 2B	Item C	Q35	vii	VaR – Month1	% of NAV	
964	948	Section 2B	Item C		viii	VaR – Month2	% of NAV	
965	949	Section 2B	Item C		ix	VaR – Month3	% of NAV	
966		Section 2B	Item C					
967	950	Section 2B	Item C	Q36		Items in Q36 can be checked “Not Relevant” if market risk factor is not used as part of fund’s risk management		
968	951	Section 2B	Item C	Q36		Equity Prices		
969	952	Section 2B	Item C	Q36		Increase 5%	Change in LMV as a % of NAV	
970	953	Section 2B	Item C	Q36		Increase 5%	Change in SMV as a % of NAV	
971	954	Section 2B	Item C	Q36		Decrease 5%	Change in LMV as a % of NAV	
972	955	Section 2B	Item C	Q36		Decrease 5%	Change in SMV as a % of NAV	
973	956	Section 2B	Item C	Q36		Increase 25%	Change in LMV as a % of NAV	
974	957	Section 2B	Item C	Q36		Increase 25%	Change in SMV as a % of NAV	
975	958	Section 2B	Item C	Q36		Decrease 25%	Change in LMV as a % of NAV	
976	959	Section 2B	Item C	Q36		Decrease 25%	Change in SMV as a % of NAV	
977		Section 2B	Item C	Q36		Risk Free Rates		
978	960	Section 2B	Item C	Q36		Increase 10bps	Change in LMV as a % of NAV	
979	961	Section 2B	Item C	Q36		Increase 10bps	Change in SMV as a % of NAV	
980	962	Section 2B	Item C	Q36		Decrease 10bps	Change in LMV as a % of NAV	
981	963	Section 2B	Item C	Q36		Decrease 10bps	Change in SMV as a % of NAV	
982	964	Section 2B	Item C	Q36		Increase 100bps	Change in LMV as a % of NAV	
983	965	Section 2B	Item C	Q36		Increase 100bps	Change in SMV as a % of NAV	
984	966	Section 2B	Item C	Q36		Decrease 100 bps	Change in LMV as a % of NAV	
985	967	Section 2B	Item C	Q36		Decrease 100 bps	Change in SMV as a % of NAV	
986		Section 2B	Item C	Q36		Credit Spreads		
987	968	Section 2B	Item C	Q36		Increase 10bps	Change in LMV as a % of NAV	
988	969	Section 2B	Item C	Q36		Increase 10bps	Change in SMV as a % of NAV	
989	970	Section 2B	Item C	Q36		Decrease 10bps	Change in LMV as a % of NAV	
990	971	Section 2B	Item C	Q36		Decrease 10bps	Change in SMV as a % of NAV	
991	972	Section 2B	Item C	Q36		Increase 300bps	Change in LMV as a % of NAV	
992	973	Section 2B	Item C	Q36		Increase 300bps	Change in SMV as a % of NAV	
993	974	Section 2B	Item C	Q36		Decrease 300 bps	Change in LMV as a % of NAV	
994	975	Section 2B	Item C	Q36		Decrease 300 bps	Change in SMV as a % of NAV	
995		Section 2B	Item C	Q36		Currency Rates		
996	976	Section 2B	Item C	Q36		Increase 5%	Change in LMV as a % of NAV	

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
997	977	Section 2B	Item C	Q36		Increase 5%		Change in SMV as a % of NAV
998	978	Section 2B	Item C	Q36		Decrease 5%		Change in LMV as a % of NAV
999	979	Section 2B	Item C	Q36		Decrease 5%		Change in SMV as a % of NAV
1000	980	Section 2B	Item C	Q36		Increase 25%		Change in LMV as a % of NAV
1001	981	Section 2B	Item C	Q36		Increase 25%		Change in SMV as a % of NAV
1002	982	Section 2B	Item C	Q36		Decrease 25%		Change in LMV as a % of NAV
1003	983	Section 2B	Item C	Q36		Decrease 25%		Change in SMV as a % of NAV
1004		Section 2B	Item C	Q36			Commodity Prices	
1005	984	Section 2B	Item C	Q36		Increase 10%		Change in LMV as a % of NAV
1006	985	Section 2B	Item C	Q36		Increase 10%		Change in SMV as a % of NAV
1007	986	Section 2B	Item C	Q36		Decrease 10%		Change in LMV as a % of NAV
1008	987	Section 2B	Item C	Q36		Decrease 10%		Change in SMV as a % of NAV
1009	988	Section 2B	Item C	Q36		Increase 50%		Change in LMV as a % of NAV
1010	989	Section 2B	Item C	Q36		Increase 50%		Change in SMV as a % of NAV
1011	990	Section 2B	Item C	Q36		Decrease 50%		Change in LMV as a % of NAV
1012	991	Section 2B	Item C	Q36		Decrease 50%		Change in SMV as a % of NAV
1013		Section 2B	Item C	Q36			Implied Volatilities	
1014	992	Section 2B	Item C	Q36		Increase 2%		Change in LMV as a % of NAV
1015	993	Section 2B	Item C	Q36		Increase 2%		Change in SMV as a % of NAV
1016	994	Section 2B	Item C	Q36		Decrease 2%		Change in LMV as a % of NAV
1017	995	Section 2B	Item C	Q36		Decrease 2%		Change in SMV as a % of NAV
1018	996	Section 2B	Item C	Q36		Increase 10%		Change in LMV as a % of NAV
1019	997	Section 2B	Item C	Q36		Increase 10%		Change in SMV as a % of NAV
1020	998	Section 2B	Item C	Q36		Decrease 10%		Change in LMV as a % of NAV
1021	999	Section 2B	Item C	Q36		Decrease 10%		Change in SMV as a % of NAV
1022		Section 2B	Item C	Q36			ABS Default Rates	
1023	1000	Section 2B	Item C	Q36		Increase 1%		Change in LMV as a % of NAV
1024	1001	Section 2B	Item C	Q36		Increase 1%		Change in SMV as a % of NAV
1025	1002	Section 2B	Item C	Q36		Decrease 1%		Change in LMV as a % of NAV
1026	1003	Section 2B	Item C	Q36		Decrease 1%		Change in SMV as a % of NAV
1027	1004	Section 2B	Item C	Q36		Increase 5%		Change in LMV as a % of NAV
1028	1005	Section 2B	Item C	Q36		Increase 5%		Change in SMV as a % of NAV
1029	1006	Section 2B	Item C	Q36		Decrease 5%		Change in LMV as a % of NAV
1030	1007	Section 2B	Item C	Q36		Decrease 5%		Change in SMV as a % of NAV
1031		Section 2B	Item C	Q36			Corp Bond Default Rates	
1032	1008	Section 2B	Item C	Q36		Increase 1%		Change in LMV as a % of NAV
1033	1009	Section 2B	Item C	Q36		Increase 1%		Change in SMV as a % of NAV
1034	1010	Section 2B	Item C	Q36		Decrease 1%		Change in LMV as a % of NAV
1035	1011	Section 2B	Item C	Q36		Decrease 1%		Change in SMV as a % of NAV
1036	1012	Section 2B	Item C	Q36		Increase 5%		Change in LMV as a % of NAV
1037	1013	Section 2B	Item C	Q36		Increase 5%		Change in SMV as a % of NAV
1038	1014	Section 2B	Item C	Q36		Decrease 5%		Change in LMV as a % of NAV
1039	1015	Section 2B	Item C	Q36		Decrease 5%		Change in SMV as a % of NAV
1040		Section 2B	Item D	Q37			Financing Information – Borrows, Creditors, & Collateral	
1041	1016	Section 2B	Item D	Q37			<b>Unsecured borrowing</b>	Month1 – Dollar Amount
1042	1017	Section 2B	Item D	Q37			A-i	Borrowed from US FIN Inst
1043	1018	Section 2B	Item D	Q37			A-ii	Borrowed from non-US Fin Inst
1044	1019	Section 2B	Item D	Q37			A-iii	Borrowed from non FIN Inst
1045	1020	Section 2B	Item D	Q37			a	Unsecured borrowing
1046	1021	Section 2B	Item D	Q37			A-i	Borrowed from US FIN Inst
1047	1022	Section 2B	Item D	Q37			A-ii	Borrowed from non-US Fin Inst
1048	1023	Section 2B	Item D	Q37			A-iii	Borrowed from non FIN Inst
1049	1024	Section 2B	Item D	Q37			a	Unsecured borrowing
1050	1025	Section 2B	Item D	Q37			A-i	Borrowed from US FIN Inst
1051	1026	Section 2B	Item D	Q37			A-ii	Borrowed from non-US Fin Inst
1052	1027	Section 2B	Item D	Q37			A-iii	Borrowed from non FIN Inst
1053	1028	Section 2B	Item D	Q37				Month3
1054	1029	Section 2B	Item D	Q37				Month3
1055		Section 2B	Item D	Q37				Note answers for i,ii, iii must add 100%
1056		Section 2B	Item D	Q37				
1057		Section 2B	Item D	Q37				
1058	1030	Section 2B	Item D	Q37			<b>Secured borrowing – Prime Brokerage</b>	
1059	1031	Section 2B	Item D	Q37			b-i	Dollar Amount from Prime Brokerage
1060	1032	Section 2B	Item D	Q37				Month1 – Dollar Amount
1061	1033	Section 2B	Item D	Q37				Month2 – Dollar Amount
1062	1034	Section 2B	Item D	Q37				Month2 – Dollar Amount
1063	1035	Section 2B	Item D	Q37			B-i-a	Value – cash
1064	1036	Section 2B	Item D	Q37				Month1
1065	1037	Section 2B	Item D	Q37				Month2
1066	1038	Section 2B	Item D	Q37				Month3
1067	1039	Section 2B	Item D	Q37			B-i-b	Value – securities
1068	1040	Section 2B	Item D	Q37				Month1
1069	1041	Section 2B	Item D	Q37				Month2
1070	1042	Section 2B	Item D	Q37				Month3
1071	1043	Section 2B	Item D	Q37			B-i-c	Value – other collateral
1072	1044	Section 2B	Item D	Q37				Month1
1073	1045	Section 2B	Item D	Q37				Month2
1074	1046	Section 2B	Item D	Q37				Month3
1075	1047	Section 2B	Item D	Q37				Month3
1076	1048	Section 2B	Item D	Q37			B-i-d	Value – other collateral
1077	1049	Section 2B	Item D	Q37				Month1
1078	1050	Section 2B	Item D	Q37				Month2
1079	1051	Section 2B	Item D	Q37				Month3
1080	1052	Section 2B	Item D	Q37			B-i-e	Value – LoC
1081	1053	Section 2B	Item D	Q37				Month1
1082	1054	Section 2B	Item D	Q37				Month2
1083	1055	Section 2B	Item D	Q37				Month3
1084	1056	Section 2B	Item D	Q37				Month3
	1057	Section 2B	Item D	Q37			B-i-f	Value – LoC
								Month1
								Month2
								Month3
							B-i-g	%Collateral may be rehypothecated
								Month1
								Month2
								Month3
							B-i-h	%Collateral may be rehypothecated
								Month1 – %Amount
								Month1 – %Amount
								Month1 - %Amount
								Month2
								Month2
								Month2
								Month3
								Month3
								Month3
							ii	Secured borrowing – Reverse Repo

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
1085	1058	Section 2B	Item D	Q37	B-ii	Dollar Amount via Reverse Repo	Month1 – Dollar Amount	
1086	1059	Section 2B	Item D	Q37		Dollar Amount via Reverse Repo	Month2 – Dollar Amount	
1087	1060	Section 2B	Item D	Q37		Dollar Amount via Reverse Repo	Month3 – Dollar Amount	
1088	1061	Section 2B	Item D	Q37	B-iii-a	Value – cash	Month1	
1089	1062	Section 2B	Item D	Q37		Value – cash	Month2	
1090	1063	Section 2B	Item D	Q37		Value – cash	Month3	
1091	1064	Section 2B	Item D	Q37	B-ii-b	Value – securities	Month1	
1092	1065	Section 2B	Item D	Q37		Value – securities	Month2	
1093	1066	Section 2B	Item D	Q37		Value – securities	Month3	
1094	1067	Section 2B	Item D	Q37	B-ii-c	Value – other collateral	Month1	
1095	1068	Section 2B	Item D	Q37		Value – other collateral	Month2	
1096	1069	Section 2B	Item D	Q37		Value – other collateral	Month3	
1097	1070	Section 2B	Item D	Q37	B-ii-d	Value – LoC	Month1	
1098	1071	Section 2B	Item D	Q37		Value – LoC	Month2	
1099	1072	Section 2B	Item D	Q37		Value – LoC	Month3	
1100	1073	Section 2B	Item D	Q37	B-ii-e	%Collateral may be rehypothecated	Month1	
1101	1074	Section 2B	Item D	Q37		%Collateral may be rehypothecated	Month2	
1102	1075	Section 2B	Item D	Q37		%Collateral may be rehypothecated	Month3	
1103	1076	Section 2B	Item D	Q37	B-ii-f	Borrowed from US FIN Inst	Month1 – %Amount	
1104	1077	Section 2B	Item D	Q37	B-ii-g	Borrowed from non-US FIN Inst	Month1 - %Amount	
1105	1078	Section 2B	Item D	Q37	B-ii-h	Borrowed from non FIN Inst	Month1 - %Amount	
1106	1079	Section 2B	Item D	Q37		Borrowed from US FIN Inst	Month2	
1107	1080	Section 2B	Item D	Q37		Borrowed from non-US FIN Inst	Month2	
1108	1081	Section 2B	Item D	Q37		Borrowed from non FIN Inst	Month2	
1109	1082	Section 2B	Item D	Q37		Borrowed from US FIN Inst	Month3	
1110	1083	Section 2B	Item D	Q37		Borrowed from non-US FIN Inst	Month3	
1111	1084	Section 2B	Item D	Q37		Borrowed from non FIN Inst	Month3	
1112	1085	Section 2B	Item D	Q37	iii	<b>Other Secured Borrowing</b>	<b>No definition of other Secured Borrowing and how this differs from (ii) secured borrowing above</b>	
1113	1086	Section 2B	Item D	Q37	b-iii	Dollar Amount from Prime Brokerage	Month1 – Dollar Amount	
1114	1087	Section 2B	Item D	Q37		Dollar Amount from Prime Brokerage	Month2 – Dollar Amount	
1115	1088	Section 2B	Item D	Q37		Dollar Amount from Prime Brokerage	Month3 – Dollar Amount	
1116	1089	Section 2B	Item D	Q37	b-iii-a	Value – cash	Month1	
1117	1090	Section 2B	Item D	Q37		Value – cash	Month2	
1118	1091	Section 2B	Item D	Q37		Value – cash	Month3	
1119	1092	Section 2B	Item D	Q37	b-iii-b	Value – securities	Month1	
1120	1093	Section 2B	Item D	Q37		Value – securities	Month2	
1121	1094	Section 2B	Item D	Q37		Value – securities	Month3	
1122	1095	Section 2B	Item D	Q37	b-iii-c	Value – other collateral	Month1	
1123	1096	Section 2B	Item D	Q37		Value – other collateral	Month2	
1124	1097	Section 2B	Item D	Q37		Value – other collateral	Month3	
1125	1098	Section 2B	Item D	Q37	b-iii-d	Value – LoC	Month1	
1126	1099	Section 2B	Item D	Q37		Value – LoC	Month2	
1127	1100	Section 2B	Item D	Q37		Value – LoC	Month3	
1128	1101	Section 2B	Item D	Q37	b-iii-e	%Collateral may be rehypothecated	Month1	
1129	1102	Section 2B	Item D	Q37		%Collateral may be rehypothecated	Month2	
1130	1103	Section 2B	Item D	Q37		%Collateral may be rehypothecated	Month3	
1131	1104	Section 2B	Item D	Q37	b-iii-f	Borrowed from US FIN Inst	Month1 – %Amount	
1132	1105	Section 2B	Item D	Q37	b-iii-g	Borrowed from non-US FIN Inst	Month1 - %Amount	
1133	1106	Section 2B	Item D	Q37	b-iii-h	Borrowed from non FIN Inst	Month1 - %Amount	
1134	1107	Section 2B	Item D	Q37		Borrowed from US FIN Inst	Month2	
1135	1108	Section 2B	Item D	Q37		Borrowed from non-US FIN Inst	Month2	
1136	1109	Section 2B	Item D	Q37		Borrowed from non FIN Inst	Month2	
1137	1110	Section 2B	Item D	Q37		Borrowed from US FIN Inst	Month3	
1138	1111	Section 2B	Item D	Q37		Borrowed from non-US FIN Inst	Month3	
1139	1112	Section 2B	Item D	Q37		Borrowed from non FIN Inst	Month3	
1140								
1141	1113	Section 2B	Item D	Q38		Derivative Positions & Collateral Posted	Gross Notional Value – No netting of Long and Short Positions	
1142	1114	Section 2B	Item D	Q38		Aggregate value of derivative positions	Month1	
1143	1115	Section 2B	Item D	Q38		Aggregate value of derivative positions	Month2	
1144	1116	Section 2B	Item D	Q38		Aggregate value of derivative positions	Month3	
1145	1117	Section 2B	Item D	Q38	A-i	value of collateral – cash – initial margin	Month1	
1146	1118	Section 2B	Item D	Q38		value of collateral – cash – initial margin	Month2	
1147	1119	Section 2B	Item D	Q38		value of collateral – cash – initial margin	Month3	
1148	1120	Section 2B	Item D	Q38	A-ii	value of collateral – cash – variation margin	Month1	
1149	1121	Section 2B	Item D	Q38		value of collateral – cash – variation margin	Month2	
1150	1122	Section 2B	Item D	Q38		value of collateral – cash – variation margin	Month3	
1151	1123	Section 2B	Item D	Q38	b-i	value of collateral – securities – initial margin	Month1	
1152	1124	Section 2B	Item D	Q38		value of collateral – securities – initial margin	Month2	
1153	1125	Section 2B	Item D	Q38		value of collateral – securities – initial margin	Month3	
1154	1126	Section 2B	Item D	Q38	B-ii	value of collateral – securities – variation margin	Month1	
1155	1127	Section 2B	Item D	Q38		value of collateral – securities – variation margin	Month2	
1156	1128	Section 2B	Item D	Q38		value of collateral – securities – variation margin	Month3	
1157	1129	Section 2B	Item D	Q38	C-1	value of collateral – other collateral – initial margin	Month1	

FORM PF FIELDS CALCULATIONS

	A	B	C	D	E	F	G	H
1158	1130	Section 2B	Item D	Q38		value of collateral – other collateral – initial margin	Month2	
1159	1131	Section 2B	Item D	Q38		value of collateral – other collateral – initial margin	Month3	
1160	1132	Section 2B	Item D	Q38	C-ii	value of collateral – other collateral – variation margin	Month1	
1161	1133	Section 2B	Item D	Q38		value of collateral – other collateral – variation margin	Month2	
1162	1134	Section 2B	Item D	Q38		value of collateral – other collateral – variation margin	Month3	
1163	1135	Section 2B	Item D	Q38	d	LoC Collateral	Month1	
1164	1136	Section 2B	Item D	Q38		LoC Collateral	Month2	
1165	1137	Section 2B	Item D	Q38		LoC Collateral	Month3	
1166	1138	Section 2B	Item D	Q38	e	% of initial margin that can be rehypothecated	Month1	
1167	1139	Section 2B	Item D	Q38		% of initial margin that can be rehypothecated	Month2	
1168	1140	Section 2B	Item D	Q38		% of initial margin that can be rehypothecated	Month3	
1169	1141	Section 2B	Item D	Q38	f	% of variation margin that can be rehypothecated	Month1	
1170	1142	Section 2B	Item D	Q38		% of variation margin that can be rehypothecated	Month2	
1171	1143	Section 2B	Item D	Q38		% of variation margin that can be rehypothecated	Month3	
1172	1144	Section 2B	Item D	Q39		Financing Liquidity		
1173	1145	Section 2B	Item D	Q39				
1174	1146	Section 2B	Item D	Q39	a	Aggregate amount available		Aggregate Borrow based on Borrow Type table, need to have a financing duration field that indicates commitment period for financing
1175	1147	Section 2B	Item D	Q39	b	%of total financing	Commitment period -1 day	Sum of Commitment period divided Sum of All Aggregate Borrowing
1176	1148	Section 2B	Item D	Q39	b	%of total financing	Commitment period -2 to 7 days	Sum of Commitment period divided Sum of All Aggregate Borrowing
1177	1149	Section 2B	Item D	Q39	b	%of total financing	Commitment period – 8 to 30 days	Sum of Commitment period divided Sum of All Aggregate Borrowing
1178	1150	Section 2B	Item D	Q39	b	%of total financing	Commitment period - 31 to 90 days	Sum of Commitment period divided Sum of All Aggregate Borrowing
1179	1151	Section 2B	Item D	Q39	b	%of total financing	Commitment period - 91 to 180 days	Sum of Commitment period divided Sum of All Aggregate Borrowing
1180	1152	Section 2B	Item D	Q39	b	%of total financing	Commitment period - 181 to 364 days	Sum of Commitment period divided Sum of All Aggregate Borrowing
1181	1153	Section 2B	Item D	Q39	b	%of total financing	Commitment period - > 365 days	Sum of Commitment period divided Sum of All Aggregate Borrowing
1182								
1183						Note: All columns above must add-up to 100%		
1184								
1185		Section 2B	Item D	Q40		Investor Information		
1186	1154	Section 2B	Item D	Q40	a	% of NAV subject to side-pocket	Assumes a Sidepocket Flag in either Investor or Investor Type table	Total Sum of AUM for INVESTOR with SIDEPOCKET flag / Total AUM
	1155	Section 2B	Item D	Q40				
1187					b	%may be subject (not currently affected) to a suspension of redemption	Assumes a Flag in either Investor or Investor Type table to indicate whether investor may be subject to redemption suspension	
	1156	Section 2B	Item D	Q40				
1188					c	%may be subject (not currently affected) to a material restriction (gates)	Assumes a Flag in either Investor or Investor Type table to indicate whether investor may be subject to redemption suspension	
	1157	Section 2B	Item D	Q40				
1189					d	%is subject (currently affected) to a suspension of redemption		
	1158	Section 2B	Item D	Q40				
1190					e	%is subject (currently affected) to a material restriction (gates)		
1191								
1192	1159	Section 2B	Item D	Q41		Investor Liquidity	Liquidity is deemed to be the shortest period within which invested funds could be withdrawn.	Note: This is likely to be a mutually exclusive answer for funds. Where the answer may depend on the partnership and fund agreements
1193	1160	Section 2B	Item D	Q41				
1194	1161	Section 2B	Item D	Q41		Investor liquidity -1 day		
1195	1162	Section 2B	Item D	Q41		Investor liquidity -2 to 7 days		
1196	1163	Section 2B	Item D	Q41		Investor liquidity – 8 to 30 days		
1197	1164	Section 2B	Item D	Q41		Investor liquidity - 31 to 90 days	This is less likely to be a calculation and more likely agreed in the Fund's partnership agreement.	
1198	1165	Section 2B	Item D	Q41		Investor liquidity - 91 to 180 days		
1199	1166	Section 2B	Item D	Q41		Investor liquidity - 181 to 364 days		
1200	1167	Section 2B	Item D	Q41		Investor liquidity - > 365 days		