EDGAR® Form N-PORT

XML Technical Specification

Version 1.4   **October 2018**

TABLE OF CONTENTS

LIST OF TABLES

1. INTRODUCTION

1.1. Purpose

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

Table 1-1: Form N-PORT Submission Types

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

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

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

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

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

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

1.2. Summary of Changes

The following changes have been implemented in Release 18.3:

- Section 4.19, updated ITEM_CATEGORY_TYPE list. Added "A.4", " B.4.b", "B.7.c.i", "B.8.a.iii", "B.8.a.iv", "C.3", "C.6", "C.8", and "C.11.b.i".

- Sections 3.4.1, 3.4.2, 3.4.3, 3.4.5, 3.4.6, 3.4.7, 3.4.10, 3.4.11, 3.4.12, 3.4.14, and 3.4.15, added a repeatable element "counterparties".

- Section 3.4, added "dbtSecRefInstruments", "dbtSecRefInstrument", and updated the elements "name", "title", "curCd", and "identifiers" to one level down.

- Section 4.21, modified the text from "US" to "USD".

- Sections 3.4 and 3.4.7, modified the other identifiers attribute from "desc" to "value".

- Section 3.3, updated the c#9, c#10 and c#11 added the options "otherRecDesc", "otherPmntDesc", and "otherRefInst".

- Section 3.4, updated the conditions for valUSD, pctVal and fixedOrFloating.

- Section 3.4, added choice elements "otherRecDesc", "otherPmntDesc", and attribute "fixedOrFloating".

- Sections 3.4.5 and 3.4.14, added new element "exercisePriceCurCd".

- Sections 3.4.7, 3.4.9, 3.4.10, 3.4.11, 3.4.12, 3.4.14, and 3.4.15, added a note.

- Section 3.4.12, removed the element "unrealizedAppr".

- Section 3.4, updated Max Length of Data Type "Decimal" and "attr Decimal" to 24.

- Section 3.2, updated the verbiage related to the "Decimal" to include 24 total digits.

- Section 3.4, updated "seriesid" element from "optional" to conditionally mandatory.

- Section 3.4, updated the "invstOrSec" repeatability from 1000 to 500,000.

- Section 3.3, added values "m#64", "m#65", "m#66".

- Section 3.4, all the elements and attributes begin with lower case letters to be consistent with the schema.

- Section 7.2.1, updated instructions for allowed document names.

- Section 4.19, added options for part D.

- In the Schema, added the ampersand ("&") as an allowed character for ENTITY_TYPE, NON_ENTITY_TYPE, CUSIP_TYPE, and ISIN_TYPE.

- Section 3.4, added a Note related to non-dissemination of Part D.

2. EDGAR SCHEMA FILES

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

Table 2-1: Form N-PORT Schema Files

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

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

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

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

2.1. Schema Table Column Definitions

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

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

Table 2-2: Schema Language

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

3. XML SCHEMAS

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

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

3.1. Schema Table Column Definitions

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

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

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

3.2. Data Type Constraints

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

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

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

3.3. Applicability of Schema Elements

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

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

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

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

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

Value	Description
c#1	Choice between <identifiers><isin>, <identifiers><ticker>, and <identifiers><other>
c#2	Choice between <identifiers><cusip>, <identifiers><isin>, <identifiers><ticker>, and <identifiers><other>
c#3	Choice between <clearedCentCparty> and <notClearedCentCparty>
c#4	Choice between <invstCat>, and <invstCatConditional>
c#5	Choice between <fwdDeriv>, <futrDeriv>, <swaPDeriv>, <optionSwaptionWarrantDeriv>, and <othDeriv>
c#6	Choice between <isCashCollateral > and <cashCollateralCondition>
c#7	Choice between <isNonCashCollateral> and <nonCashCollateralCondition>
c#8	Choice between <isLoanByFund> and <loanByFundCondition>
c#9	Choice between <fixedRecDesc>, <floatingRecDesc > and < otherRecDesc>
c#10	Choice between <fixedPmntDesc>, <floatingPmntDesc> and < otherPmntDesc>
c#11	Choice between <nestedDerivInfo>, <indexBasketInfo> and < otherRefInst >
c#12	Choice between <regStateConditional> and <regCountry>
c#13	Choice between <isNonCashCollateral> and <aggregateCondition>
c#14	Choice between <invstCat> and < invstCatConditional>
c#15	Choice between <assetCat> and <monthlyReturnCats>
c#16	Choice between < isChangeRepPd> and <liquidInvConditional>
c#17	Choice between <fundCat> and <aggrInvs>
c#18	Choice between <classification> and <derivTrans>
o	Optional.
o#1	If <invCountry> is provided, then the element or attribute becomes mandatory
o#2	If <explntrNote> is provided, then the element or attribute becomes mandatory

Value	Description
o#3	If <fwdDeriv> is provided, then the element or attribute becomes optional
o#4	If <swapDeriv> is provided, then the element or attribute becomes optional
o#5	If <optionSwaptionWarrantDeriv> is provided, then the element is choice between <shareNo> and (<principalAmt>, <curCd>). Choice selection is mandatory if <optionSwaptionWarrantDeriv> is provided.
na	Does not apply to the submission type. EDGAR uses this field for server-side processing. Do not provide a value for this element or attribute.
blank	Does not apply to submission type.

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

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

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
1	1	NV	edgarSubmission			m	m	m	m	1
2	1	String	schemaVersion	5		na	na	na	na	1
2	2	NV	headerData			m	m	m	m	1
3	1	String	submissionType	10	SUBMISSION_TYPE	m	m	m	m	1
3	2	String	accessionNumber	10		na	m	na	m	1
3	3	NV	filerInfo			m	m	m	m	1
4	1	String	liveTestFlag		"LIVE" or "TEST"	o	o	o	o	1
4	2	NV	filer			m	m	m	m	1
5	1	String	fileNumber	17		m#1	m#1	m#1	m#1	1
5	2	NV	issuerCredentials			m	m	m	m	1
6	1	String	cik	10		m	m	m	m	1
6	2	String	ccc	8		m	m	m	m	1
4	3	NV	contact			o	o	o	o	1
5	1	String	name	30		m	m	m	m	1
5	2	String	phone	20		m	m	m	m	1
5	3	String	email	80		o	o	o	o	1
4	4	NV	notifications			o	o	o	o	1
5	1	String	notificationEmailAddress	80		o	o	o	o	3
4	5	NV	seriesClassInfo			o	o	o	o	1
5	1	String	seriesId	10		m#2	m#2	m#2	m#2	1
5	2	String	classId	10		m#3	m#3	m#3	m#3	1000
4	5	NV	flags			o	o	o	o	1
5	1	Boolean	returnCopyFlag		"true" or "false"	o	o	o	o	1
5	2	Boolean	overrideInternetFlag		"true" or "false"	o	o	o	o	1
5	3	Boolean	confirmingCopyFlag		"true" or "false"	o	o	o	o	1
5	5	String	invstCompanyType		INVESTMENT_COMPANY_TYPE	o	o	o	o	1
2	3	NV	formData			m	m	m	m	1
3	1	NV	genInfo			m	m	m	m	1
4	1	String	regName	150		m	m	m	m	1

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
4	2	String	regFileNumber	17		m	m	m	m	1
4	3	String	regCik	10		m	m	m	m	1
4	4	String	regLei	20		m	m	m	m	1
4	5	String	regStreet1	40		m	m	m	m	1
4	6	String	regStreet2	40		o	o	o	o	1
4	7	String	regCity	30		m	m	m	m	1
4	8	NV	regStateConditional		CHOICE	c#12	c#12	c#12	c#12	1
4	8	attr String	regCountry	2	"US"	m	m	m	m	1
4	8	attr String	regState	10	ISO_STATE_AND_O UTLYING_AREA_CO DE_USA	m#4	m#4	m#4	m#4	1
4	8	String	regCountry	2	CHOICE ISO_FOREIGN_COU NTRY_CODE	c#12	c#12	c#12	c#12	1
4	9	String	regZipOrPostalCode	10		m	m	m	m	1
4	10	String	regPhone	20		m	m	m	m	1
4	11	String	seriesName	150		m	m	m	m	1
4	12	String	seriesId	10		m#2	m#2	m#2	m#2	1
4	13	String	seriesLei	20		m	m	m	m	1
4	14	String	repPdEnd	10		m	m	m	m	1
4	15	String	repPdDate	10		m	m	m	m	1
4	16	String	isFinalFiling		YES_NO_TYPE	m	m	m	m	1
3	2	NV	fundInfo			m	m	m	m	1
4	1	Decimal	totAssets	24		m	m	m	m	1
4	2	Decimal	totLiabs	24		m	m	m	m	1
4	3	Decimal	netAssets	24		m	m	m	m	1
4	4	Decimal	assetsAttrMiscSec	24		m	m	m	m	1
4	5	Decimal	assetsInvested	24		m	m	m	m	1
4	6	Decimal	amtPayOneYrBanksBorr	24		m	m	m	m	1
4	7	Decimal	amtPayOneYrCtrldComp	24		m	m	m	m	1

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
4	8	Decimal	amtPayOneYrOthAffil	24		m	m	m	m	1
4	9	Decimal	amtPayOneYrOther	24		m	m	m	m	1
4	10	Decimal	amtPayAftOneYrBanksBorr	24		m	m	m	m	1
4	11	Decimal	amtPayAftOneYrCtrldComp	24		m	m	m	m	1
4	12	Decimal	amtPayAftOneYrOthAffil	24		m	m	m	m	1
4	13	Decimal	amtPayAftOneYrOther	24		m	m	m	m	1
4	14	Decimal	delayDeliv	24		m	m	m	m	1
4	15	Decimal	standByCommit	24		m	m	m	m	1
4	16	Decimal	liquidPref	24		m	m	m	m	1
4	17	NV	curMetrics			o	o	o	o	1
5	1	NV	curMetric			o	o	o	o	1000
6	1	String	curCd	3	ISO_CURRENCY_CODE	o	o	o	o	1
6	2	NV	intrstRtRiskdv01			m#5	m#5	m#5	m#5	1
6	2	attr Decimal	period3Mon	24		m#5	m#5	m#5	m#5	1
6	2	attr Decimal	period1Yr	24		m#5	m#5	m#5	m#5	1
6	2	attr Decimal	period5Yr	24		m#5	m#5	m#5	m#5	1
6	2	attr Decimal	period10Yr	24		m#5	m#5	m#5	m#5	1
6	2	attr Decimal	period30Yr	24		m#5	m#5	m#5	m#5	1
6	3	NV	intrstRtRiskdv100			m#5	m#5	m#5	m#5	1
6	3	attr Decimal	period3Mon	24		m#5	m#5	m#5	m#5	1
6	3	attr Decimal	period1Yr	24		m#5	m#5	m#5	m#5	1
6	3	attr Decimal	period5Yr	24		m#5	m#5	m#5	m#5	1
6	3	attr Decimal	period10Yr	24		m#5	m#5	m#5	m#5	1
6	3	attr Decimal	period30Yr	24		m#5	m#5	m#5	m#5	1
4	18	NV	creditSprdRiskInvstGrade			m#5	m#5	m#5	m#5	1

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

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
7	1	attr String	otherDesc	5000		m#9	m#9	m#9	m#9	1
4	22	NV	returnInfo			m	m	m	m	1
5	1	NV	monthlyTotReturns			m	m	m	m	1
6	1	NV	monthlyTotReturn			m	m	m	m	1000
6	1	attr Decimal	rtn1	24		m	m	m	m	1
6	1	attr Decimal	rtn2	24		m	m	m	m	1
6	1	attr Decimal	rtn3	24		m	m	m	m	1
6	1	attr String	classId	10		m#2	m#2	m#2	m#2	1
5	2	NV	monthlyReturnCats			o	o	o	o	1
6	1	NV	commodityContracts			o	o	o	o	1
7	1	NV	mon1			m#10	m#10	m#10	m#10	1
8	1	attr Decimal	netRealizedGain	24		m#10	m#10	m#10	m#10	1
8	1	attr Decimal	netUnrealizedAppr	24		m#10	m#10	m#10	m#10	1
7	2	NV	mon2			m#10	m#10	m#10	m#10	1
8	1	attr Decimal	netRealizedGain	24		m#10	m#10	m#10	m#10	1
8	1	attr Decimal	netUnrealizedAppr	24		m#10	m#10	m#10	m#10	1
7	3	NV	mon3			m#10	m#10	m#10	m#10	1
8	1	attr Decimal	netRealizedGain	24		m#10	m#10	m#10	m#10	1
8	1	attr Decimal	netUnrealizedAppr	24		m#10	m#10	m#10	m#10	1
7	4	NV	forwardCategory			m#10	m#10	m#10	m#10	1
8	1	NV	instrMon1			m#11	m#11	m#11	m#11	1
8	1	attr Decimal	netRealizedGain	24		m#11	m#11	m#11	m#11	1
8	1	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
8	2	NV	instrMon2			m#11	m#11	m#11	m#11	1
8	2	attr Decimal	netRealizedGain	24		m#11	m#11	m#11	m#11	1
8	2	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
8	3	NV	instrMon3			m#11	m#11	m#11	m#11	1

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

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

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

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

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

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

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

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

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

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

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

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
8	3	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
7	9	NV	warrantCategory			m#10	m#10	m#10	m#10	1
8	1	NV	instrMon1			m#11	m#11	m#11	m#11	1
8	1	attr Decimal	netRealizedGain	24		m#11	m#11	m#11	m#11	1
8	1	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
8	2	NV	instrMon2			m#11	m#11	m#11	m#11	1
8	2	attr Decimal	netRealizedGain	24		m#11	m#11	m#11	m#11	1
8	2	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
8	3	NV	instrMon3			m#11	m#11	m#11	m#11	1
8	3	attr Decimal	netRealizedGain	24		m#11	m#11	m#11	m#11	1
8	3	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
7	10	NV	otherCategory			m#10	m#10	m#10	m#10	1
8	1	NV	instrMon1			m#11	m#11	m#11	m#11	1
8	1	attr Decimal	netRealizedGain	24		m#11	m#11	m#11	m#11	1
8	1	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
8	2	NV	instrMon2			m#11	m#11	m#11	m#11	1
8	2	attr Decimal	netRealizedGain	24		m#11	m#11	m#11	m#11	1
8	2	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
8	3	NV	instrMon3			m#11	m#11	m#11	m#11	1
8	3	attr Decimal	netRealizedGain	24		m#11	m#11	m#11	m#11	1
8	3	attr Decimal	netUnrealizedAppr	24		m#11	m#11	m#11	m#11	1
6	5	NV	interestRtContracts			o	o	o	o	1
7	1	NV	mon1			m#10	m#10	m#10	m#10	1
8	1	attr Decimal	netRealizedGain	24		m#10	m#10	m#10	m#10	1
8	1	attr Decimal	netUnrealizedAppr	24		m#10	m#10	m#10	m#10	1
7	2	NV	mon2			m#10	m#10	m#10	m#10	1

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

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

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

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

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

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

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

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
5	2	String	daysOfHolding	3		m#12	m#12	m#12	m#12	1
5	3	String	isChangeRepPd		CHOICE NO_NA_TYPE	c#16	c#16	c#16	c#16	1
5	3	NV	liquidInvConditional		CHOICE	c#16	c#16	c#16	c#16	1
6	1	String	isChangeRepPd		"Y"	m#12	m#12	m#12	m#12	1
6	2	NV	rptPdChanges			m#13	m#13	m#13	m#13	1
7	1	Decimal	rptPdChange	24		m#13	m#13	m#13	m#13	99
4	27	NV	aggrClassificationInfo			o	o	o	o	1
5	1	String	fundCat		CHOICE "N/A"	c#17	c#17	c#17	c#17	1
5	1	NV	aggrInvs		CHOICE	c#17	c#17	c#17	c#17	1
6	1	NV	aggrInv			o	o	o	o	4
6	1	attr String	fundCat		FUND_CATEGORY_ TYPE	o	o	o	o	1
6	1	attr Decimal	aggrPct	24		m#14	m#14	m#14	m#14	1
5	2	String	classification		CHOICE "N/A"	c#18	c#18	c#18	c#18	1
5	3	NV	derivTrans		CHOICE	c#18	c#18	c#18	c#18	1
6	1	NV	derivTran			m#15	m#15	m#15	m#15	3
6	1	attr	classification		LIQUID_CATEGORY_ TYPE	o	o	o	o	1
6	1	attr Decimal	fundPct	24		m#15	m#15	m#15	m#15	1
3	3	NV	invstOrSecs			o	o	o	o	1
4	1	NV	invstOrSec			o	o	o	o	500,000
5	1	Boolean	notDissem		"true" or "false" Fixed: true	o	o	o	o	1
5	2	String	name	150		o	o	o	o	1
5	3	String	lei	20		m#16	m#16	m#16	m#16	1
5	4	String	title	150		m#16	m#16	m#16	m#16	1
5	5	String	cusip	9		m#16	m#16	m#16	m#16	1
5	6	NV	identifiers			m#16	m#16	m#16	m#16	100000
6	1	NV	isin		CHOICE	c#1	c#1	c#1	c#1	1

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
6	1	attr String	value	12		m#17	m#17	m#17	m#17	1
6	1	NV	ticker		CHOICE	c#1	c#1	c#1	c#1	1
6	1	attr String	value	12		m#18	m#18	m#18	m#18	1
6	1	NV	other		CHOICE	c#1	c#1	c#1	c#1	1
6	1	attr String	value	150		m#19	m#19	m#19	m#19	1
6	1	attr String	otherDesc	150		m#19	m#19	m#19	m#19	1
5	7	Decimal	balance	24		m#16	m#16	m#16	m#16	1
5	8	String	units		UNIT_TYPE	m#20	m#20	m#20	m#20	1
5	9	String	descOthUnits	150		m#66	m#66	m#66	m#66	1
5	10	String	curCd		CHOICE "USD" or "N/A"	m#20	m#20	m#20	m#20	1
5	10	NV	currencyConditional		CHOICE	m#21	m#21	m#21	m#21	1
5	10	attr	curCd	3	ISO_NON_US_CURRENCY_CODE	m#21	m#21	m#21	m#21	1
5	10	attr Decimal	exchangeRt	24		m#21	m#21	m#21	m#21	1
5	11	Decimal	valUSD	24		m#20	m#20	m#20	m#20	1
5	12	Decimal	pctVal	24		m#20	m#20	m#20	m#20	1
5	13	String	payoffProfile		PAYOFF_PROFILE_TYPE	m#16	m#16	m#16	m#16	1
5	14	String	assetCat		CHOICE ASSET_CATEGORY_TYPE	m#16	m#16	m#16	m#16	1
5	14	NV	assetConditional		CHOICE	m#22	m#22	m#22	m#22	1
5	14	attr String	assetCat		"OTHER"	m#16	m#16	m#16	m#16	1
5	14	attr String	desc	150		m#23	m#23	m#23	m#23	1
5	15	String	issuerCat		CHOICE ISSUER_CATEGORY_TYPE	m#16	m#16	m#16	m#16	1
5	15	NV	issuerConditional		CHOICE	m#24	m#24	m#24	m#24	1
5	15	attr String	issuerCat		"OTHER"	m#16	m#16	m#16	m#16	1
5	15	attr String	desc	150		m#25	m#25	m#25	m#25	1

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
5	16	String	invCountry		ISO_COUNTRY_COD E or N/A	m#16	m#16	m#16	m#16	1
5	17	String	invOthCountry		ISO_COUNTRY_COD E or N/A	o#	o#	o#	o#	1
5	18	String	isRestrictedSec		YES_NO_TYPE	m#16	m#16	m#16	m#16	1
5	19	String	fundCat		LIQUIDITY_INFO_TY PE	o	o	o	o	1
5	20	String	fairValLevel		FAIR_VALUE_TYPE	m#16	m#16	m#16	m#16	1
5	21	NV	debtSec			o	o	o	o	1
6	1	Date	maturityDt		YYYY-MM-DD or N/A	o	o	o	o	1
6	2	String	couponKind		COUPON_CATEGOR Y_TYPE	m#26	m#26	m#26	m#26	1
6	3	Decimal	annualizedRt	24		m#26	m#26	m#26	m#26	1
6	4	String	isDefault		YES_NO_TYPE	m#26	m#26	m#26	m#26	1
6	5	String	areIntrstPmntsInArrs		YES_NO_TYPE	m#26	m#26	m#26	m#26	1
6	6	String	isPaidKind		YES_NO_TYPE	m#26	m#26	m#26	m#26	1
6	7	String	isMandataryConvrtbl		YES_NO_TYPE	o	o	o	o	1
6	8	String	isContngtConvrtbl		YES_NO_TYPE	m#27	m#27	m#27	m#27	1
6	9	NV	dbtSecRefInstruments			m#27	m#27	m#27	m#27	1
7	9	NV	dbtSecRefInstrument			m#27	m#27	m#27	m#27	1000
8	9	String	name	150		m#27	m#27	m#27	m#27	1
8	10	String	title	150		m#28	m#28	m#28	m#28	1
8	11	String	curCd		ISO_COUNTRY_COD E	m#28	m#28	m#28	m#28	1
8	12	NV	identifiers			m#28	m#28	m#28	m#28	100000
9	1	NV	cusip		CHOICE	c#2	c#2	c#2	c#2	1
9	1	attr String	value	9		m#29	m#29	m#29	m#29	1
9	1	NV	isin		CHOICE	c#2	c#2	c#2	c#2	1
9	1	attr String	value	12		m#30	m#30	m#30	m#30	1

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
9	1	NV	ticker		CHOICE	c#2	c#2	c#2	c#2	1
9	1	attr String	value	12		m#31	m#31	m#31	m#31	1
9	1	NV	other		CHOICE	c#2	c#2	c#2	c#2	1
9	1	attr String	value	150		m#32	m#32	m#32	m#32	1
9	1	attr String	otherDesc	150		m#32	m#32	m#32	m#32	1
6	13	NV	currencyInfos			m#27	m#27	m#27	m#27	1
7	1	NV	currencyInfo			m#27	m#27	m#27	m#27	1000
7	1	attr Decimal	convRatio	24		m#27	m#27	m#27	m#27	1
7	1	attr	curCd	3	ISO_CURRENCY_CODE	m#33	m#33	m#33	m#33	1
6	14	Decimal	delta	24		m#27	m#27	m#27	m#27	1
5	22	NV	repurchaseAgrmt			o	o	o	o	1
6	1	String	transCat		TRANSACTION_TYPE	o	o	o	o	1
6	2	NV	clearedCentCparty		CHOICE	c#3	c#3	c#3	c#3	1
6	2	attr	isCleared		Y	m#34	m#34	m#34	m#34	1
6	2	attr String	centralCounterparty	150		m#34	m#34	m#34	m#34	1
6	2	NV	notClearedCentCparty		CHOICE	c#3	c#3	c#3	c#3	1
6	2	attr	isCleared		N	m#34	m#34	m#34	m#34	1
7	1	NV	counterpartyInfos			m#34	m#34	m#34	m#34	1
8	1	NV	counterpartyInfo			m#34	m#34	m#34	m#34	1000
8	1	attr String	name	150		m#34	m#34	m#34	m#34	1
8	1	attr String	lei	20		m#34	m#34	m#34	m#34	1
6	3	String	isTriParty		YES_NO_TYPE	m#34	m#34	m#34	m#34	1
6	4	String	repurchaseRt	24		m#34	m#34	m#34	m#34	1
6	5	Date	maturityDt	10	YYYY-MM-DD or N/A	m#34	m#34	m#34	m#34	1
6	6	NV	repurchaseCollaterals			m#34	m#34	m#34	m#34	1
7	1	NV	repurchaseCollateral			m#34	m#34	m#34	m#34	10

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
8	1	String	principalAmt	24		m#34	m#34	m#34	m#34	1
8	2	String	principalCd		ISO_ALL_CURRENCY_NA_CODE	m#35	m#35	m#35	m#35	1
8	3	String	collateralVal	24		m#35	m#35	m#35	m#35	1
8	4	String	collateralCd		ISO_ALL_CURRENCY_NA_CODE	m#36	m#36	m#36	m#36	1
8	5	String	invstCat		CHOICE REPURCHASE_CATEGORY_TYPE	c#4	c#4	c#4	c#4	1
8	5	NV	invstCatConditional		CHOICE	c#4	c#4	c#4	c#4	1
8	5	attr String	invstCat		Other instrument	m#37	m#37	m#37	m#37	1
8	5	attr String	desc	150		m#37	m#37	m#37	m#37	1
5	23	NV	derivativeInfo			o	o	o	o	1
6	1	NV	fwdDeriv		CHOICE	c#5	c#5	c#5	c#5	1
6	1	attr String	derivCat		"FWD"	m#60	m#60	m#60	m#60	1
			FORWARD_DERIVATIVE							
6	1	NV	futrDeriv		CHOICE	c#5	c#5	c#5	c#5	1
6	1	attr String	derivCat		"FUT"	m#48	m#48	m#48	m#48	1
			FUTURE_DERIVATIVE							
6	1	NV	swapDeriv		CHOICE	c#5	c#5	c#5	c#5	1
6	1	attr String	derivCat		"SWP"	m#49	m#49	m#49	m#49	1
			SWAP_DERIVATIVE							
6	1	NV	optionSwaptionWarrantDeriv		CHOICE	c#5	c#5	c#5	c#5	1
6	1	attr String	derivCat		OSW_CATEGORY_TYPE	m#57	m#57	m#57	m#57	1
			OPTION_SWAPTION_WARRANT_DERIVATIVE							
6	1	NV	othDeriv		CHOICE	c#5	c#5	c#5	c#5	1
6	1	attr String	derivCat		"OTH"	m#38	m#38	m#38	m#38	1
6	1	attr String	othDesc	150		m#38	m#38	m#38	m#38	1
			OTHER_DERIVATIVE							
5	24	NV	securityLending			m#16	m#16	m#16	m#16	1

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
6	1	String	isCashCollateral		CHOICE N	c#6	c#6	c#6	c#6	1
6	2	NV	cashCollateralCondition		CHOICE	c#6	c#6	c#6	c#6	1
6	2	attr String	isCashCollateral		Y	m#16	m#16	m#16	m#16	1
6	2	attr Decimal	cashCollateralVal	24		m#39	m#39	m#39	m#39	1
6	3	String	isNonCashCollateral		CHOICE N	c#7	c#7	c#7	c#7	1
6	4	NV	nonCashCollateralCondition		CHOICE	c#7	c#7	c#7	c#7	1
6	4	attr String	isNonCashCollateral		Y	m#39	m#39	m#39	m#39	1
6	4	attr Decimal	nonCashCollateralVal	24		m#40	m#40	m#40	m#40	1
6	5	String	isLoanByFund		CHOICE N	c#8	c#8	c#8	c#8	1
6	6	NV	loanByFundCondition			c#8	c#8	c#8	c#8	1
6	6	attr String	isLoanByFund		Y	m#39	m#39	m#39	m#39	1
6	6	attr Decimal	loanVal	24		m#41	m#41	m#41	m#41	1
3	4	NV	explntrNotes			o	o	o	o	1
4	1	NV	explntrNote			o	o	o	o	250
4	1	attr	noteItem		ITEM_CATEGORY_TYPE	o#2	o#2	o#2	o#2	1
4	1	attr String	note	5000		m#42	m#42	m#42	m#42	1
3	5	NV	signature			m	m	m	m	1
4	1	Date	dateSigned		YYYY-MM-DD	m	m	m	m	1
4	2	String	nameOfApplicant	150		m	m	m	m	1
4	3	String	signature	150		m	m	m	m	1
4	4	String	signerName	150		m	m	m	m	1
4	5	String	Title	150		m	m	m	m	1
2	4	NV	documents			o	o	o	o	1
3	1	NV	document			m#	m#	m#	m#	unbounded
4	1	String	conformedName	32		m	m	m	m	1
4	2	String	conformedDocumentType			m	m	m	m	1

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
4	3	String	description	255		o	o	o	o	1
4	4	String	contents			m	m	m	m	1

3.4.1. FORWARD_DERIVATIVE (AS HOLDING)

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
7	1	NV	counterparties			m#44	m#44	m#44	m#44	100
8	1	String	counterpartyName	150		m#44	m#44	m#44	m#44	1
8	2	String	counterpartyLei	20		m#44	m#44	m#44	m#44	1
			FX_FORWARD_OR_SWAP_HOLDING_GROUP(Forward , Foreign currency		CHOICE					
7	3	String	amtCurSold	24		o#3	o#3	o#3	o#3	1
7	4	String	curSold	3	ISO_ALL_CURRENCY_NA_CODE	m#45	m#45	m#45	m#45	1
7	5	String	amtCurPur	24		m#45	m#45	m#45	m#45	1
7	6	String	curPur	3	ISO_ALL_CURRENCY_NA_CODE	m#45	m#45	m#45	m#45	1
7	7	Date	settlementDt		YYYY-MM-DD	m#45	m#45	m#45	m#45	1
7	8	Decimal	unrealizedAppr	24		m#45	m#45	m#45	m#45	1
			NONFX_FORWARD_HOLDING_GROUP (Forward, Non foreign currency elements		CHOICE					
7	3	String	payOffProf		PAYOFF_PROFILE_TYPE	o#3	o#3	o#3	o#3	1
7	4	NV	descRefInstrmnt		REFERENCE_INSTRUMENT_TYPE	o#3	o#3	o#3	o#3	1
7	5	Date	expDate		YYYY-MM-DD	m#46	m#46	m#46	m#46	1
7	6	Decimal	notionalAmt	24		m#46	m#46	m#46	m#46	1
7	7	String	curCd	3	ISO_CURRENCY_CODE	m#47	m#47	m#47	m#47	1
7	8	Decimal	unrealizedAppr	24		m#46	m#46	m#46	m#46	1

3.4.2. FUTURE_DERIVATIVE (AS HOLDING)

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

3.4.3. SWAP_DERIVATIVE (AS HOLDING)

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

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
7	5	attr Decimal	fixedRt	24		m#50	m#50	m#50	m#50	1
7	5	attr String	curCd	3	ISO_CURRENCY_CODE	m#50	m#50	m#50	m#50	1
7	5	attr String	amount	24		m#50	m#50	m#50	m#50	1
7	5	NV	floatingRecDesc		CHOICE	c#9	c#9	c#9	c#9	1
7	5	attr	fixedOrFloating		"Floating"	m#51	m#51	m#51	m#51	1
7	5	attr String	floatingRtIndex	150		m#51	m#51	m#51	m#51	1
7	5	attr Decimal	floatingRtSpread	24		m#51	m#51	m#51	m#51	1
7	5	attr String	curCd	3	ISO_CURRENCY_CODE	m#51	m#51	m#51	m#51	1
7	5	attr Decimal	pmntAmt	24		m#51	m#51	m#51	m#51	1
8	1	NV	rtResetTenors			m#51	m#51	m#51	m#51	1
9	1	NV	rtResetTenor			m#51	m#51	m#51	m#51	1000
9	1	attr	resetDt		FLOATING_DATE_TYPE	m#51	m#51	m#51	m#51	1
9	1	attr Integer	resetDtUnit	5		m#51	m#51	m#51	m#51	1
9	1	attr	rateTenor		FLOATING_DATE_TYPE	m#51	m#51	m#51	m#51	1
9	1	attr Integer	rateTenorUnit	5		m#51	m#51	m#51	m#51	1
7	5	String	otherRecDesc	150	CHOICE	c#9	c#9	c#9	c#9	1
7	5	attr	fixedOrFloating		"Other"	m#64	m#64	m#64	m#64	1
7	6	NV	fixedPmntDesc		CHOICE	c#10	c#10	c#10	c#10	1
7	6	attr String	fixedOrFloating		"Fixed"	m#52	m#52	m#52	m#52	1
7	6	attr Decimal	fixedRt	24		m#52	m#52	m#52	m#52	1
7	6	attr	curCd	3	ISO_CURRENCY_CODE	m#52	m#52	m#52	m#52	1
7	6	attr String	amount	24		m#52	m#52	m#52	m#52	1
7	6	NV	floatingPmntDesc		CHOICE	c#10	c#10	c#10	c#10	1
7	6	attr	fixedOrFloating		"Floating"	m#53	m#53	m#53	m#53	1
7	6	attr String	floatingRtIndex	150		m#53	m#53	m#53	m#53	1
7	6	attr Decimal	floatingRtSpread	24		m#53	m#53	m#53	m#53	1

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
7	6	attr String	curCd	3	ISO_CURRENCY_CODE	m#53	m#53	m#53	m#53	1
7	6	Decimal	pmntAmt	24		m#53	m#53	m#53	m#53	1
7	6	NV	rtResetTenors			m#53	m#53	m#53	m#53	1
7	6	NV	rtResetTenor			m#53	m#53	m#53	m#53	1000
7	6	attr	resetDt		FLOATING_DATE_TYPE	m#53	m#53	m#53	m#53	1
7	6	attr Integer	resetDtUnit	5		m#53	m#53	m#53	m#53	1
7	6	attr	rateTenor		FLOATING_DATE_TYPE	m#53	m#53	m#53	m#53	1
7	6	attr Integer	rateTenorUnit	5		m#53	m#53	m#53	m#53	1
7	6	String	otherPmntDesc	150	CHOICE	c#10	c#10	c#10	c#10	1
7	6	attr	fixedOrFloating		"Other"	m#65	m#65	m#65	m#65	1
7	7	Date	terminationDt		YYYY-MM-DD	m#49	m#49	m#49	m#49	1
7	8	Decimal	upfrontPmnt	24		m#49	m#49	m#49	m#49	1
7	9	String	pmntCurCd	3	ISO_CURRENCY_CODE	m#54	m#54	m#54	m#54	1
7	10	Decimal	upfrontRcpt	24		m#49	m#49	m#49	m#49	1
7	11	String	rcptCurCd	3	ISO_CURRENCY_CODE	m#55	m#55	m#55	m#55	1
7	12	Decimal	notionalAmt	24		m#49	m#49	m#49	m#49	1
7	13	String	curCd	3	ISO_CURRENCY_CODE	m#56	m#56	m#56	m#56	1
7	14	Decimal	unrealizedAppr	24		m#49	m#49	m#49	m#49	1

3.4.4. OPTION_SWAPTION_WARRANT_DERIVATIVE (AS HOLDING)

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

3.4.5. OTHER_DERIVATIVE (AS HOLDING)

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

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

3.4.6. REFERENCE_INSTRUMENT_TYPE

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

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

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

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
12	1	NV	other		CHOICE	c#2	c#2	c#2	c#2	1
12	1	attr String	value	150		m#32	m#32	m#32	m#32	1
12	1	attr String	otherDesc	150		m#32	m#32	m#32	m#32	1
12	2	Decimal	othIndNotAmt	24		m#61	m#61	m#61	m#61	1
12	3	String	othIndCurCd	3	ISO_CURRENCY_CODE	o	o	o	o	1
12	4	Decimal	othIndValue	24		m#61	m#61	m#61	m#61	1
12	5	String	othIndIssCurCd	3	ISO_CURRENCY_CODE	m#62	m#62	m#62	m#62	1
8	1	NV	otherRefInst		CHOICE	c#11	c#11	c#11	c#11	1
9	1	String	issuerName	150		o	o	o	o	1
9	2	String	issueTitle	150		m#63	m#63	m#63	m#63	1
9	3	NV	identifiers			m#63	m#63	m#63	m#63	100000
10	1	NV	cusip		CHOICE	c#2	c#2	c#2	c#2	1
10	1	attr String	value	9		m#29	m#29	m#29	m#29	1
10	1	NV	isin		CHOICE	c#2	c#2	c#2	c#2	1
10	1	attr String	value	12		m#30	m#30	m#30	m#30	1
10	1	NV	ticker		CHOICE	c#2	c#2	c#2	c#2	1
10	1	attr String	value	12		m#31	m#31	m#31	m#31	1
10	1	NV	other		CHOICE	c#2	c#2	c#2	c#2	1
10	1	attr String	value	150		m#32	m#32	m#32	m#32	1
10	1	attr String	otherDesc	150		m#32	m#32	m#32	m#32	1

3.4.7. DERIVATIVE_ADDITIONAL_INFO

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

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

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

3.4.8. FORWARD_BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

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

Level	Order	Data Type	Element/Attribute/Group Name	Max Length	Choice List	NPORT-P	NPORT-P/A	NPORT-NP	NPORT-NP/A	Max Occur
7	1	NV	counterparties			m#44	m#44	m#44	m#44	100
8	1	String	counterpartyName	150		m#44	m#44	m#44	m#44	1
8	2	String	counterpartyLei	20		m#44	m#44	m#44	m#44	1
			FX_FORWARD_OR_SWAP_BASE_GR OUP(Forward , Foreign currency		CHOICE					
7	3	String	amtCurSold	24		o#3	o#3	o#3	o#3	1
7	4	String	curSold	3	ISO_ALL_CURRENC Y_NA_CODE	m#45	m#45	m#45	m#45	1
7	5	String	amtCurPur	24		m#45	m#45	m#45	m#45	1
7	6	String	curPur	3	ISO_ALL_CURRENC Y_NA_CODE	m#45	m#45	m#45	m#45	1
7	7	Date	settlementDt		YYYY-MM-DD	m#45	m#45	m#45	m#45	1
			NONFX_FORWARD_BASE _GROUP(Forward, Non foreign currency		CHOICE					
7	3	String	payOffProf		PAYOFF_PROFILE_ TYPE	o#3	o#3	o#3	o#3	1
7	4	NV	descRefInstrmnt		REFERENCE_INSTR UMENT_TYPE	o#3	o#3	o#3	o#3	1
7	5	Date	expDate		YYYY-MM-DD	m#46	m#46	m#46	m#46	1
7	6	Decimal	notionalAmt	24		m#46	m#46	m#46	m#46	1
7	7	String	curCd	3	ISO_CURRENCY_C ODE	m#47	m#47	m#47	m#47	1

3.4.9. FUTURE_ BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

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

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

3.4.10. SWAP_ BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

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

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

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

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

3.4.11. OPTION_SWAPTION_WARRANT_BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

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

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

3.4.12. OTHER_BASE_DERIVATIVE (AS REFERENCE INSTRUMENT)

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

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

4. FORM N-PORT SCHEMA DATA VALUE CONSTRAINTS

4.1. SUBMISSION_TYPE

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

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

4.2. INVESTMENT_COMPANY_TYPE

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

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

4.3. OSW_CATEGORY_TYPE

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

VALUE	CODE DESCRIPTION
OPT	Option
SWO	Swaption
WAR	Warrant

4.4. FUND_CATEGORY_TYPE

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

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

4.5. LIQUIDITY_INFO_TYPE

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

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

4.6. LIQUID_CATEGORY_TYPE

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

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

4.7. UNIT_TYPE

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

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

4.8. PAYOFF_PROFILE_TYPE

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

VALUE
Long
Short
N/A

4.9. ASSET_CATEGORY_TYPE

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

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

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

4.10. FAIR_VALUE_TYPE

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

VALUE
1
2
3
N/A

4.11. COUPON_CATEGORY_TYPE

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

VALUE
Fixed
Floating
Variable
None

4.12. TRANSACTION_TYPE

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

VALUE
Repurchase
Reverse repurchase

4.13.   REPURCHASE_CATEGORY_TYPE

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

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

4.14.   INVESTMENT_CATEGORY_TYPE

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

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

4.15.   ISSUER_CATEGORY_TYPE

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

VALUE	CODE DESCRIPTION

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

4.16.   RESPOND_CALL_TYPE

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

VALUE
Put
Call

4.17.   RESPOND_PURCHASED_TYPE

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

VALUE
Written
Purchased

4.18.   FLOATING_DATE_TYPE

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

VALUE
Day
Month
Year

4.19.   ITEM_CATEGORY_TYPE

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

VALUE

VALUE
A.1.a
A.1.b
A.1.c
A.1.d
A.1.e
A.2.a
A.2.b
A.2.c
A.3.a
A.3.b
A.4
B.1.a
B.1.b
B.1.c
B.2.a
B.2.b
B.2.c
B.2.d
B.2.e
B.3.a
B.3.b
B.3.c
B.4.a.i
B.4.a.ii
B.4.a.iii
B.4.b
B.4.b.i
B.4.b.ii
B.4.b.iii
B.5.a
B.5.b
B.5.c
B.5.d
B.6.a
B.6.b
B.6.c
B.7.a
B.7.b
B.7.c
B.7.c.i
B.8.a.i

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

VALUE
C.10.b.ii
C.10.c
C.10.d
C.10.e
C.10.f.i
C.10.f.ii
C.10.f.iii
C.11.a
C.11.b.i
C.11.c.i
C.11.c.ii
C.11.c.iii.1
C.11.c.iii.2
C.11.c.iii.3
C.11.c.iv
C.11.c.v
C.11.c.vi
C.11.c.vii
C.11.c.viii
C.11.d.i
C.11.d.ii
C.11.d.iii
C.11.d.iv
C.11.d.v
C.11.e.i
C.11.e.ii
C.11.e.iii
C.11.e.iv
C.11.f.i.1
C.11.f.i.2
C.11.f.ii
C.11.f.iii
C.11.f.iv
C.11.f.v
C.11.g.i
C.11.g.ii
C.11.g.iii
C.11.g.iv
C.11.g.v
C.12.a
C.12.b

VALUE
C.12.c
D.1.a
D.1.b
D.1.c
D.1.d
D.1.e.i
D.1.e.ii
D.1.e.iii
D.2.a
D.2.b
D.2.c
D.2.d
D.3
D.4.a
D.4.b
D.5.a
D.5.b
D.6
D.7.a
D.7.b
D.7.c
D.7.d
D.8
D.9.a
D.9.b.i
D.9.b.ii
D.9.c
D.9.d
D.9.e
D.9.f.i
D.9.f.ii
D.9.f.iii
D.9.f.iv
D.9.f.v
D.10.a
D.10.b.i
D.10.b.ii
D.10.c
D.10.d
D.10.e
D.10.f.i

VALUE
D.10.f.ii
D.10.f.iii
D.11.a
D.11.b.i
D.11.c.i
D.11.c.ii
D.11.c.iii.1
D.11.c.iii.2
D.11.c.iii.3
D.11.c.iv
D.11.c.v
D.11.c.vi
D.11.c.vii
D.11.c.viii
D.11.d.i
D.11.d.ii
D.11.d.iii
D.11.d.iv
D.11.d.v
D.11.e.i
D.11.e.ii
D.11.e.iii
D.11.e.iv
D.11.f.i.1
D.11.f.i.2
D.11.f.ii
D.11.f.iii
D.11.f.iv
D.11.f.v
D.11.g.i
D.11.g.ii
D.11.g.iii
D.11.g.iv
D.11.g.v
D.12.a
D.12.b
D.12.c

4.20. NO_NA_TYPE

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

VALUE
N
N/A

4.21. ISO_NON_US_CURRENCY_CODE

The valid values for the element type <ISO_NON_US_CURRENCY_CODE> in the submission file are the same as for ISO_CURRENCY_CODE excluding "USD".

4.22. ISO_CURRENCY_CODE

VALUE	CODE DESCRIPTION
AED	United Arab Emirates Dirham
AFN	Afghanistan Afghani
ALL	Albania Lek
AMD	Armenia Dram
ANG	Netherlands Antilles Guilder
AOA	Angola Kwanza
ARS	Argentina Peso
AUD	Australia Dollar
AWG	Aruba Guilder
AZN	Azerbaijan New Manat
BAM	Bosnia and Herzegovina Convertible Marka
BBD	Barbados Dollar
BDT	Bangladesh Taka
BGN	Bulgaria Lev
BHD	Bahrain Dinar
BIF	Burundi Franc
BMD	Bermuda Dollar
BND	Brunei Darussalam Dollar
BOB	Bolivia Bolíviano
BRL	Brazil Real
BSD	Bahamas Dollar
BTN	Bhutan Ngultrum
BWP	Botswana Pula
BYR	Belarus Ruble
BZD	Belize Dollar
CAD	Canada Dollar
CDF	Congo"/Kinshasa Franc
CHF	Switzerland Franc
CLP	Chile Peso
CNY	China Yuan Renminbi

VALUE	CODE DESCRIPTION
COP	Colombia Peso
CRC	Costa Rica Colon
CUC	Cuba Convertible Peso
CUP	Cuba Peso
CVE	Cape Verde Escudo
CZK	Czech Republic Koruna
DJF	Djibouti Franc
DKK	Denmark Krone
DOP	Dominican Republic Peso
DZD	Algeria Dinar
EGP	Egypt Pound
ERN	Eritrea Nakfa
ETB	Ethiopia Birr
EUR	Euro Member Countries
FJD	Fiji Dollar
FKP	Falkland Islands (Malvinas) Pound
GBP	United Kingdom Pound
GEL	Georgia Lari
GGP	Guernsey Pound
GHS	Ghana Cedi
GIP	Gibraltar Pound
GMD	Gambia Dalasi
GNF	Guinea Franc
GTQ	Guatemala Quetzal
GYD	Guyana Dollar
HKD	Hong Kong Dollar
HNL	Honduras Lempira
HRK	Croatia Kuna
HTG	Haiti Gourde
HUF	Hungary Forint
IDR	Indonesia Rupiah
ILS	Israel Shekel
IMP	Isle of Man Pound
INR	India Rupee
IQD	Iraq Dinar
IRR	Iran Rial
ISK	Iceland Krona
JEP	Jersey Pound
JMD	Jamaica Dollar
JOD	Jordan Dinar
JPY	Japan Yen

VALUE	CODE DESCRIPTION
KES	Kenya Shilling
KGS	Kyrgyzstan Som
KHR	Cambodia Riel
KMF	Comoros Franc
KPW	Korea (North) Won
KRW	Korea (South) Won
KWD	Kuwait Dinar
KYD	Cayman Islands Dollar
KZT	Kazakhstan Tenge
LAK	Laos Kip
LBP	Lebanon Pound
LKR	Sri Lanka Rupee
LRD	Liberia Dollar
LSL	Lesotho Loti
LYD	Libya Dinar
MAD	Morocco Dirham
MDL	Moldova Leu
MGA	Madagascar Ariary
MKD	Macedonia Denar
MMK	Myanmar (Burma) Kyat
MNT	Mongolia Tughrik
MOP	Macau Pataca
MRO	Mauritania Ouguiya
MUR	Mauritius Rupee
MVR	Maldives (Maldive Islands) Rufiyaa
MWK	Malawi Kwacha
MXN	Mexico Peso
MYR	Malaysia Ringgit
MZN	Mozambique Metical
NAD	Namibia Dollar
NGN	Nigeria Naira
NIO	Nicaragua Cordoba
NOK	Norway Krone
NPR	Nepal Rupee
NZD	New Zealand Dollar
OMR	Oman Rial
PAB	Panama Balboa
PEN	Peru Sol
PGK	Papua New Guinea Kina
PHP	Philippines Peso
PKR	Pakistan Rupee

VALUE	CODE DESCRIPTION
PLN	Poland Zloty
PYG	Paraguay Guarani
QAR	Qatar Riyal
RON	Romania New Leu
RSD	Serbia Dinar
RUB	Russia Ruble
RWF	Rwanda Franc
SAR	Saudi Arabia Riyal
SBD	Solomon Islands Dollar
SCR	Seychelles Rupee
SDG	Sudan Pound
SEK	Sweden Krona
SGD	Singapore Dollar
SHP	Saint Helena Pound
SLL	Sierra Leone Leone
SOS	Somalia Shilling
SPL*	Seborga Luigino
SRD	Suriname Dollar
STD	São Tomé and Príncipe Dobra
SVC	El Salvador Colon
SYP	Syria Pound
SZL	Swaziland Lilangeni
THB	Thailand Baht
TJS	Tajikistan Somoni
TMT	Turkmenistan Manat
TND	Tunisia Dinar
TOP	Tonga Pa'anga
TRY	Turkey Lira
TTD	Trinidad and Tobago Dollar
TVD	Tuvalu Dollar
TWD	Taiwan New Dollar
TZS	Tanzania Shilling
UAH	Ukraine Hryvnia
UGX	Uganda Shilling
USD	United States Dollar
UYU	Uruguay Peso
UZS	Uzbekistan Som
VEF	Venezuela Bolivar
VND	Viet Nam Dong
VUV	Vanuatu Vatu
WST	Samoa Tala

VALUE	CODE DESCRIPTION
XAF	Communauté Financière Africaine (BEAC) CFA Franc BEAC
XCD	East Caribbean Dollar
XDR	International Monetary Fund (IMF) Special Drawing Rights
XOF	Communauté Financière Africaine (BCEAO) Franc
XPF	Comptoirs Français du Pacifique (CFP) Franc
YER	Yemen Rial
ZAR	South Africa Rand
ZMW	Zambia Kwacha
ZWD	Zimbabwe Dollar

4.23.   ISO_ALL_CURRENCY_NA_CODE

The valid values for the element type <ISO_ALL_CURRENCY_NA_CODE> in the submission file are the same as for ISO_CURRENCY_CODE including "N/A".

4.24.   ISO_US_CODE

VALUE	CODE DESCRIPTION
USD	United States Dollar

5. COMMON SCHEMA DATA VALUE CONSTRAINTS

5.1. YES_NO_TYPE

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

VALUE
Y
N

6. ISO STATE CODES SCHEMA DATA VALUE CONSTRAINTS

6.1. ISO_COUNTRY_CODE

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

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

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

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

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

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

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

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

6.2. ISO_FOREIGN_COUNTRY_CODE

The valid values for the element type <ISO_FOREIGN_COUNTRY_CODE> in the submission file are the same as for ISO_COUNTRY_CODE excluding "US".

6.3. ISO_STATE_AND_OUTLYING_AREA_CODE_USA

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

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

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

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

7.   BASIC SUBMISSION CONSTRUCTION

7.1. General Formatting of XML Files

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

1. The filename must end with an ".xml" extension.

2. The file cannot be compressed in any fashion.

3. We strongly recommend you format the submission as shown in the provided sample files. This makes the raw XML files easier to view in a text editor. The submission of ASCII XML files with no line breaks, while legal XML is strongly discouraged. XML filings are required to be posted on public websites. While usually formatted via style sheets, the raw XML is frequently available for inspection and should be readable by a person. A single line XML file is not viewer-friendly and should be avoided.

4. The <?xml version="1.0"?> declaration line is optional; however, if it is included it must be the first line in the file. Any text entered before this line, even white space, will cause a SUSPENSE error. The version value must be "1.0". Any other value for version will cause a SUSPENSE error.

5. For an XML element with a data value, keep the begin tag, data value, and end tag on the same line of text. Otherwise, you could get a schema violation error. As an example, for a filer ID value which cannot be longer than 10 characters, this specification is correct:

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

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

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

7.2. XML Submission File Rules

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

1. The <?xml version="1.0"?> declaration line is optional; however, if it is included it must be the first line in the file. Any text entered before this line, even white space, will cause an error. The version value must be "1.0". Any other value for version will cause an error.

2. The XML elements cannot have any namespaces.

    For e.g.: It has to be <contactName> and not <ns1:contactName>

3. The order of any <notificationEmailAddress> elements does not matter.

4. The submission file must conform to the XML schema files. Any violation of this schema will result in the suspension of the filing.

7.2.1. Enclosing a Document

1. Allowable file extensions are .pdf, .txt, .htm, .jpg, .xml and .gif.

2. The names of attached document files must follow the EDGAR file naming conventions:

    -   File names cannot exceed 32 characters, including the file extension.

    -   Valid characters are lowercase letters, digits 0-9, up to one underscore, up to one hyphen, and up to one period.
    -   First character must be a letter.
    -   Spaces are not allowed.
    -   File name must have a file type extension.
    -   File extension of the primary document must be .xml.
    -   File extension of all other documents must be .pdf, .txt, .htm, .jpg, or .gif.

3. The <description> is optional, but all other elements must be present and must have a value.

4. The <contents> element must contain a MIME encoded document. You can use any standard 64-character set based MIME encoding algorithm to create a MIME document.

5. The XML for an enclosed supporting document looks like this:

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

8. ERROR REPORTING

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

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

Table 8-1: Submission Errors and Severity

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

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

Note: Maximum of five nested derivatives as reference instruments

Appendix A   ACRONYMS

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