

Record Layout

2022 Data in 2022 PC Format - Product Code IP

File Name: L2022071

SCHEDULE NAME: NOTES TO FINANCIAL STATEMENT INVESTMENTS LOAN BACKED SECURITIES

PAGE NUMBER: 01905D

COLUMN NUMBER	COLUMN NAME	FORMAT	LENGTH
1	COCODE	NUMERIC	5
2	LINE_NO	ALPHA	10
3	AMT	NUMERIC	14
4	AMORTIZED_COST_BSS_BEFORE_OTHE	NUMERIC	14
5	INTEREST_OTHER_THAN_TEMPORARY	NUMERIC	14
6	NON_INTEREST_OTHER_THAN_TEMPOR	NUMERIC	14
7	FAIR_VAL	NUMERIC	14
8	FULL_CUSIP	ALPHA	9
9	BOOK_ADJUSTED_CARRYING_VAL_AMO	NUMERIC	14
10	PRESENT_VAL_OF_PROJECTED_CASH	NUMERIC	14
11	RECOGNIZED_OTHER_THAN_TEMP	NUMERIC	14
12	AMORTIZED_COST_AFT_OTHER	NUMERIC	14
13	FAIR_VAL_AT_TIME_OF_OTTI	NUMERIC	14
14	DTE_OF_FINANCIAL_STMT_WHERE_RE	ALPHA	11

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

COLUMN	LINE NUMBER
AMT	05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D3001 05D3999
AMORTIZED_COST_BSS_BEFORE_OTHE	05D02M 05D3001 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
INTEREST_OTHER_THAN_TEMPORARY	05D3001 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
NON_INTEREST_OTHER_THAN_TEMPOR	05D3001 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
FAIR_VAL	05D02M 05D3001 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
FULL_CUSIP	05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
BOOK_ADJUSTED_CARRYING_VAL_AMO	05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
PRESENT_VAL_OF_PROJECTED_CASH	05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
RECOGNIZED_OTHER_THAN_TEMP	05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D04A1 05D04A2 05D04B1 05D04B2
AMORTIZED_COST_AFT_OTHER	05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
FAIR_VAL_AT_TIME_OF_OTTI	05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D3999 05D04A1 05D04A2 05D04B1 05D04B2
DTE_OF_FINANCIAL_STMT_WHERE_RE	05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D3999 05D04A1 05D04A2 05D04B1 05D04B2

VALID LINE NUMBERS

LINE NUMBER	LINE DESCRIPTION
05D02A	Intent to sell - OTTI recognized 1st Quarter
05D02B	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis - OTTI recognized 1st Quarter
05D02C	Total 1st Quarter
05D02D	Intent to sell - OTTI recognized 2nd Quarter
05D02E	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis - OTTI recognized 2nd Quarter
05D02F	Total 2nd Quarter
05D02G	Intent to sell - OTTI recognized 3rd Quarter
05D02H	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis - OTTI recognized 3rd Quarter
05D02I	Total 3rd Quarter
05D02J	Intent to sell - OTTI recognized 4th Quarter
05D02K	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis - OTTI recognized 4th Quarter
05D02L	Total 4th Quarter
05D02M	Annual aggregate total
05D3001	05D3001-05D3996 as needed
05D3999	Total
05D04A1	Aggregate amount of unrealized losses less than 12 months
05D04A2	Aggregate amount of unrealized losses 12 months or longer
05D04B1	Aggregate related fair value of securities with unrealized losses less than 12 months
05D04B2	Aggregate related fair value of securities with unrealized losses 12 months or longer