

Record Layout

2022 Data in 2022 PC Format - Product Code IP

File Name: T2022036

SCHEDULE NAME: NOTES TO FINANCIAL STATEMENT INVESTMENTS LOAN BACKED SECURITIES

PAGE NUMBER: 01305D

| 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 | OTHERTHANTEMPORARY_IMPAIRMENT | NUMERIC | 14 |
| 6 | FAIR_VAL | NUMERIC | 14 |
| 7 | FULL_CUSIP | ALPHA | 9 |
| 8 | BOOKADJUSTED_CARRYING_VAL_AMOR | NUMERIC | 14 |
| 9 | PRESENT_VAL_OF_PROJECTED_CASH | NUMERIC | 14 |
| 10 | RECOGNIZED_OTHERTHANTEMPORARY | NUMERIC | 14 |
| 11 | AMORTIZED_COST_AFT_OTHERTHANTE | NUMERIC | 14 |
| 12 | FAIR_VAL_AT_TIME_OF_OTTI | NUMERIC | 14 |
| 13 | 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 |
| OTHERTHANTEMPORARY_IMPAIRMENT | 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 |
| BOOKADJUSTED_CARRYING_VAL_AMOR | 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_OTHERTHANTEMPORARY | 05D02A 05D02B 05D02C 05D02D 05D02E 05D02F 05D02G 05D02H 05D02I 05D02J 05D02K 05D02L 05D02M 05D04A1 05D04A2 05D04B1 05D04B2 |
| AMORTIZED_COST_AFT_OTHERTHANTE | 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 |

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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 |