

FR Y-14Q: AFS and HTM Securities Schedule

Institution Name:

RSSD ID:

Date of Data Submission:

	Identifier Type (CUSIP/ISIN/Other)	Identifier Value (CUSIP/ISIN)	Security Description			Exposure to Debt/Equity Security (USD Equivalent)						DO NOT USE	Amount of Allowance for Credit Losses	Writeoffs****	Accounting Intent (AFS, HTM)	Price	Pricing Date (e.g., MM/DD/YYYY)	Book Yield*	Purchase Date**	Currency
			Private Placement (Y/N)	Security Description 1	Security Description 2	Security Description 3	Amortized Cost (USD Equivalent)	Market Value (USD Equivalent)	Current Face Value (USD Equivalent)	Original Face Value (USD Equivalent)										
			CQSCS370	CQSCP084	CQSCP085	CQSCP086	CQSCP087	CQSCP088	CQSCP089	CQSCP090		CQSCJH85	CQSCJH87	CQSCP092	CQSCHK21	CQSCP093	CQSCP094	CQSCP095	CQSCS371	
1	Example			Agency MBS																
2	Example			Auction Rate Securities																
3	Example			CDO																
4	Example			CLO																
5	Example			CMBS																
6	Example			Common Stock (Equity)	Issuer Name															
7	Example			Auto ABS																
8	Example			Credit Card ABS																
9	Example			Student Loan ABS																
10	Example			Other ABS (excl HEL ABS)																
11	Example			Corporate Bond	Issuer Name	Sector														
12	Example			Domestic Non-Agency RMBS (incl HEL ABS)																
13	Example			Foreign RMBS		Country														
14	Example			Municipal Bond		Sector														
15	Example			Mutual Fund	Money Market Mutual Fund or Non-Money Market Mutual Fund	Name of Fund														
16	Example			Preferred Stock (Equity)	Issuer Name															
17	Example			Sovereign Bond		Country ISO Code														
18	Example			US Treasuries & Agencies																
19	Example			Covered Bond																
20	Example			Other																

* Book yield is the effective interest rate that would be used to determine the allowance for credit losses allocated to the respective security in Book Yield in accordance with ASC Topic 326.

** Purchase Date is the date on which the security was purchased or acquired.

FR Y-14Q Schedule B.2 Securites 2: Investment Securities with Designated Accounting Hedges

	Security Holding					Hedging Instrument Information										
	Identifier Type (CUSIP/ISIN/ Other)	Identifier Value (CUSIP/ISIN)	Exposure to Debt/Equity Security (USD Equivalent)		Accounting Intent (AFS, HTM, EQ)	Type of Hedge(s)	Hedged Risk	Hedge Interest Rate	Hedge Percentage	Hedge Horizon	Hedged Cash Flow	Sidedness	Hedging Instrument at Fair Value	Effective Portion of Cumulative Gains and Losses	ASU 2017-12 Hedge Designations	
			Amortized Cost (USD Equivalent)	Market Value (USD Equivalent)												
	CQSHPO82	CQSHPO83	CQSHPO87	CQSHPO88	CQSHPO92	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHKX87	
1	Example															
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8	Example															
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