

FR Y-14Q: AFS and HTM Securities Schedule

Institution Name:

RSSD ID:

Date of Data Submission:

Each BHC should complete and submit the following worksheets in this file:

Coversheet: Firm and submission information.

Securities 1: CUSIP-level details on positions, security type, cumulative OTTI (credit plus non-credit related impairments) taken by security and accounting intent.

Securities 2: Summary of aggregate positions and OTTI taken into earnings for the quarter-end.

1. Be certain to complete the coversheet
2. Do not rename any of the three worksheets (tabs)
3. Do not rename any of the column headings in any of the worksheets
4. Do not add nor delete any columns in any of the worksheets
5. Do not add or delete any rows in the Securities 2 worksheet
6. Do not rename any of the row headings in the Securities 2 worksheet
7. Do not change the formatting in any of the worksheets
8. Submit the file with the following naming convention:

FR_Y-14Q_Securities_firm_mmddyyyy_v.01.xlsx

firm = short name for the financial institution

mmddyyyy = Date for the last day of the quarter

v.01 = should be used for the initial quarterly submission, and resubmission should be increased by .01.

Additional instructions are provided in each tab.

FR Y-14Q: AFS and HTM Securities Schedule Securities 1 Worksheet

Instructions: Each BHC should provide CUSIP-level data for all AFS and HTM securities, listing the security classification in Security Description 1 using the categories in rows 1-19 exactly as they appear in the table below. OTTI provided in the 'OTTI Taken' field should be the cumulative amount taken by the BHC on that security. This differs from the Securities 2 worksheet, which requests OTTI taken only in the stated quarter. For Security Description 1, please use one of the classifications specified in that column (which match the classifications on the Securities 2 worksheet).

DO NOT rename any of the column headings in this worksheet

DO NOT add nor delete any columns in this worksheet

DO NOT change the formatting in this worksheet

		Identifier Type (CUSIP/ISIN/Other)	Identifier Value (CUSIP/ISIN)	Security Description			Exposure to Debt/Equity Security (USD Equivalent)				OTTI Taken	Accounting Intent (AFS, HTM)	Pricing Date (e.g., MM/DD/YYYY)
				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)			
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									
15	Example			Mutual Fund									
16	Example			Preferred Stock (Equity)	Issuer Name								
17	Example			Sovereign Bond	Country ISO Code								
18	Example			US Treasuries & Agencies									
19	Example			Other									

*Book yield is the effective interest rate that would be used to determine credit losses on debt instruments for other-than-temporary impairment (OTTI) purposes. Please refer to ASC 320 (FAS 115) for any additional information.

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

FR Y-14Q: AFS and HTM Securities Schedule Securities 2 Worksheet

Instructions: All BHCs should complete unshaded cells only. Provide the amortized cost, market and current face values for the AFS and HTM exposures listed below as of quarter-end. Provide other-than-temporary-impairments (OTTI) recognized in earnings for the reporting quarter by type of exposure. Data should be provided in USD millions.

[Rows 20 and 40 of the "Amortized Cost" column should reconcile to the total sum of the amortized cost of AFS and HTM securities provided in schedule "HC-B – Securities" of the Y-9C for the date provided.

Rows 20 and 40 of the "Market Value" column for AFS and HTM securities should reconcile to the total sum of the fair value of AFS and HTM securities provided in schedule "HC-B – Securities" of the Y-9C for the date provided.]

DO NOT rename any of the row or column headings in this worksheet

DO NOT add nor delete any rows or columns in this worksheet

DO NOT change the formatting in this worksheet

		As of Reporting Quarter-End				
		Amortized Cost	Market Value	Current Face Value	OTTI for the Reporting Quarter	Realized Gains/Losses From Sales of Securities for the Reporting Quarter
	AFS Securities					
1	Agency MBS					
2	Auction Rate Securities					
3	CDO					
4	CLO					
5	CMBS					
6	Common Stock (Equity)					
7	Auto ABS					
8	Credit Card ABS					
9	Student Loan ABS					
10	Other ABS (excl HEL ABS)					
11	Corporate Bond					
12	Domestic Non-Agency RMBS (incl HEL ABS)					
13	Foreign RMBS					
14	Municipal Bond					
15	Mutual Fund					
16	Preferred Stock (Equity)					
17	Sovereign Bond					
18	US Treasuries & Agencies					
19	Other					
20	GRAND TOTAL	-	-	-	-	-

		As of Reporting Quarter-End				
		Amortized Cost	Market Value	Current Face Value	OTTI for the Reporting Quarter	Realized Gains/Losses From Sales of Securities for the Reporting Quarter
	HTM Securities					
21	Agency MBS					
22	Auction Rate Securities					
23	CDO					
24	CLO					
25	CMBS					
26	Common Stock (Equity)					
27	Auto ABS					
28	Credit Card ABS					
29	Student Loan ABS					
30	Other ABS (excl HEL ABS)					
31	Corporate Bond					
32	Domestic Non-Agency RMBS (incl HEL ABS)					
33	Foreign RMBS					
34	Municipal Bond					
35	Mutual Fund					
36	Preferred Stock (Equity)					
37	Sovereign Bond					
38	US Treasuries & Agencies					
39	Other					
40	GRAND TOTAL	-	-	-	-	-

(1) OTTI should only include the amount taken in the stated quarter.

(2) For 'Other Consumer ABS (excl HEL ABS)' (lines 10 and 30 above), please include consumer ABS that is not auto ABS, credit card ABS, student loan ABS or home equity loan ABS.

(3) US Treasuries & Agencies should exclude mortgage-backed securities and include U.S. government agency obligations issued by U.S. government agencies and U.S. government-sponsored agencies. This category should include Small Business Administration "Guaranteed Loan Pool Certificates," U.S. Maritime Administration obligations, and Export-Import Bank participation certificates. This category should also include obligations (other than mortgage-backed securities) issued by the Farm Credit System, the Federal Home Loan Bank System, the Federal Home Loan Mortgage Corporation, the Federal National Mortgage Association, the Financing Corporation, Resolution Funding Corporation, the Student Loan Marketing Association, and the Tennessee Valley Authority.

(4) In a separate worksheet, provide details on "Other" AFS securities, including security type, amortized cost, market value, current face value and OTTI for the reporting quarter as formatted in the table above.