

**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)				OTTI Taken	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)								
1	Example	CQSCP082	CQSCP083	CQSCS370	CQSCP084	CQSCP085	CQSCP086	CQSCP087	CQSCP088	CQSCP089	CQSCP090	CQSCP091	CQSCP092	CQSCHK21	CQSCP093	CQSCP094	CQSCP095	CQSCS371
2	Example				Agency MBS													
3	Example				Auction Rate Securities													
4	Example				CDO													
5	Example				CLO													
6	Example				CMBS													
7	Example				Common Stock (Equity)	Issuer Name												
8	Example				Auto ABS													
9	Example				Credit Card ABS													
10	Example				Student Loan ABS													
11	Example				Other ABS (excl HEL ABS)													
12	Example				Corporate Bond	Issuer Name	Sector											
13	Example				Domestic Non-Agency RMBS (incl HEL ABS)													
14	Example				Foreign RMBS	Country												
15	Example				Municipal Bond	Sector												
16	Example				Mutual Fund	Money Market Mutual Fund or Non-Money Market Mutual Fund	Name of Fund											
17	Example				Preferred Stock (Equity)	Issuer Name												
18	Example				Sovereign Bond	Country ISO Code												
19	Example				US Treasuries & Agencies													
20	Example				Covered Bond													
					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 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)	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	Ineffective Portion of Cumulative Gains and Losses
			Amortized Cost (USD Equivalent)	Market Value (USD Equivalent)											
	CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHS381
1	Example														
2	Example														
3	Example														
4	Example														
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