

DRAFT

Institution Name:

RSSD ID:

Date of Data Submission:

FR Y-14Q Schedule M.1 - Balances

	<i>In Domestic Offices</i>				<i>In International Offices</i>			
	Column A		Column B		Column C		Column D	
	HFI at AC		HFS/FVO		HFI at AC		HFS/FVO	
1. Loans secured by real estate								
a. Residential real estate (1-4 family)								
(1) Closed-end first liens								
(a) First mortgages.....	CALBP328		CALBP329		CALBP330		CALBP331	
(b) First lien HELOANs.....	CALBP332		CALBP333		CALBP334		CALBP335	
(2) Revolving and junior liens								
(a) Junior lien HELOANs.....	CALBP336		CALBP337		CALBP338		CALBP339	
(b) HELOCs.....	CALBP340		CALBP341		CALBP342		CALBP343	
b. Commercial real estate								
(1) Construction and land development.....	CALBP344		CALBP345		CALBP346		CALBP347	
(2) Multifamily real estate.....	CALBP348		CALBP349		CALBP350		CALBP351	
(3) Nonfarm nonresidential								
(a) Owner-occupied.....	CALBP352		CALBP353		CALBP354		CALBP355	
(b) Non-owner-occupied.....	CALBP356		CALBP357		CALBP358		CALBP359	
c. Secured by farmland.....	CALBP360		CALBP361		CALBP362		CALBP363	
2. C&I Loans								
a. Graded.....	CALBP364		CALBP365		CALBP366		CALBP367	
b. Small business.....	CALBP368		CALBP376		CALBP837		CALBP876	
(1) Paycheck Protection Program (PPP) loans.....	CALBLL62		CALBLL63		CALBLL64		CALBLL65	
c. SME cards and corporate cards.....	CALBP880		CALBP881		CALBP883		CALBP901	
3. Credit Cards								
a. Bank cards.....	CALBP912		CALBP919		CALBR657		CALBR658	
b. Charge cards.....	CALBR659		CALBR660		CALBR661		CALBR662	
4. Other loans and leases								
a. Auto loans.....	CALBR663		CALBR664		CALBR665		CALBR666	
b. Student loans.....	CALBR667		CALBR668		CALBR669		CALBR670	
c. Non-purpose lending.....	CALBR671		CALBR672		CALBR673		CALBR674	
d. Auto leases.....	CALBR675		CALBR676		CALBR677		CALBR678	
e. Other consumer loans.....	CALBR679		CALBR680		CALBR681		CALBR682	
f. Other consumer leases.....	CALBR683		CALBR684		CALBR685		CALBR686	
5. Other commercial loans and leases								
a. Loans to foreign governments.....	CALBR687		CALBR688		CALBR689		CALBR690	
b. Agricultural loans.....	CALBR691		CALBR692		CALBR693		CALBR694	
c. Securities lending.....	CALBR695		CALBR696		CALBR697		CALBR698	
d. Loans to financial institutions.....	CALBR699		CALBR700		CALBR701		CALBR702	
e. Other commercial loans.....	CALBR703		CALBR704		CALBR705		CALBR706	
f. Other commercial leases.....	CALBR707		CALBR708		CALBR709		CALBR710	

FR Y-14Q Schedule M.2 - FR Y-9C Reconciliation

In Consolidated Offices

Column A

HFI at AC

Column B

HFS/FVO

1. Small business loans			
a. Reported in Y-9C, HC-C line 2.a and 2.b.....	CALBR711		CALBR712
b. Reported in Y-9C, HC-C line 3.....	CALBR713		CALBR714
c. Reported in Y-9C, HC-C line 4.a and 4.b.....	CALBR715		CALBR716
d. Reported in Y-9C, HC-C line 7.....	CALBR717		CALBR718
e. Reported in Y-9C, HC-C line 9.a.....	CALBR719		CALBR720
f. Reported in Y-9C, HC-C line 9.b.(2).....	CALBR723		CALBR724
g. Reported in Y-9C, HC-C line 10.b.....	CALBR725		CALBR726
2. SME cards and corporate cards			
a. Reported in Y-9C, HC-C line 4.a and 4.b.....	CALBR727		CALBR728
b. Reported in Y-9C, HC-C line 6.a.....	CALBR729		CALBR730
c. Reported in Y-9C, HC-C line 6.b.....	CALBR731		CALBR732
d. Reported in Y-9C, HC-C line 6.d.....	CALBR733		CALBR734
e. Reported in Y-9C, HC-C line 9.b.(2).....	CALBR735		CALBR736
3. Charge cards			
a. Reported in Y-9C, HC-C line 6.a.....	CALBR737		CALBR738
b. Reported in Y-9C, HC-C line 6.d.....	CALBR739		CALBR740
4. Student loans			
a. Reported in Y-9C, HC-C line 6.b.....	CALBR741		CALBR742
b. Reported in Y-9C, HC-C line 6.d.....	CALBR743		CALBR744
5. Non-purpose lending			
a. Reported in Y-9C, HC-C line 6.b.....	CALBR745		CALBR746
b. Reported in Y-9C, HC-C line 6.d.....	CALBR747		CALBR748

FR Y-14 Schedule M.3 - Unpaid Principal Balance of Retail Loans in Domestic Offices Held for Investment at Amortized Cost by Purchase Credit Impairment

	<i>HFI at AC, non-PCI (1)</i>		<i>HFI at AC, PCI (1)</i>	
	Column A	Column B	Column C	Column D
Part I - Book Value and UPB	Book Value	UPB	Book Value	UPB
1. Loans secured by real estate				
a. Residential real estate (1-4 family)				
(1) Closed-end first liens				
(a) First mortgages.....	CALBR751	CALBR752	CALBR753	CALBR754
(b) First lien HELOANS.....	CALBR755	CALBR756	CALBR757	CALBR758
(2) Revolving and junior liens				
(a) Junior lien HELOANS.....	CALBR759	CALBR760	CALBR761	CALBR762
(b) HELOCs.....	CALBR763	CALBR764	CALBR765	CALBR766
2. Credit Cards				
a. Bank cards.....	CALBR767	CALBR768	CALBR769	CALBR770
b. Charge cards.....	CALBR771	CALBR772	CALBR773	CALBR774
3. Other consumer loans and leases				
a. Auto loans.....	CALBR775	CALBR776	CALBR777	CALBR778
b. All other consumer loans and leases.....	CALBR779	CALBR780	CALBR781	CALBR782

Part II -- Cumulative Interim Loan Losses (2)

1. First Lien Mortgages (in Domestic Offices).....	
a. Cumulative Interim Loan Losses -- Non-PCI	CASRP387
b. Cumulative Interim Loan Losses -- PCI.....	CASRP388
c. Cumulative Interim Loan Losses.....	CASRKY25
2. First Lien HELOANS (in Domestic Offices).....	
a. Cumulative Interim Loan Losses -- Non-PCI.....	CASRP395
b. Cumulative Interim Loan Losses -- PCI.....	CASRP396
c. Cumulative Interim Loan Losses.....	CASRKY26
3. Closed-End Junior Liens (in Domestic Offices).....	
a. Cumulative Interim Loan Losses -- Non-PCI.....	CASRP403
b. Cumulative Interim Loan Losses -- PCI.....	CASRP404
c. Cumulative Interim Loan Losses.....	CASRKY27
4. HELOCs (in Domestic Offices).....	
a. Cumulative Interim Loan Losses -- Non-PCI.....	CASRP413
b. Cumulative Interim Loan Losses -- PCI.....	CASRP414
c. Cumulative Interim Loan Losses.....	CASRKY28
5. First Lien Mortgages and HELOANS (International).....	
a. Cumulative Interim Loan Losses -- Non-PCI.....	CASRP421
b. Cumulative Interim Loan Losses -- PCI.....	CASRP422
c. Cumulative Interim Loan Losses.....	CASRKY29
6. Closed-End Junior Liens and HELOCs (International).....	
a. Cumulative Interim Loan Losses -- Non-PCI.....	CASRP429
b. Cumulative Interim Loan Losses -- PCI.....	CASRP430
c. Cumulative Interim Loan Losses.....	CASRKY30

(1) Institutions that have adopted ASU 2016-13 should report the UPB and book value of loans that are non-PCD in Columns A and B, and that are PCD in columns C and D.

(2) Institutions that have not adopted ASU 2016-13 should only report values in items a. and b. for each mortgage type. Institutions that have adopted ASU 2016-13 should only report values in item c. for each mortgage type.

FR Y-14Q Schedule J - Retail Fair Value Option/Held for Sale (FVO/HFS)

Institution Name:

RSSD ID:

Date of Data Submission:

Instructions

1. Complete the FR Y-14Q FVO/HFS schedule with **actual data** as of the **most recent quarter end** subsequent to the close of each quarter.
2. Complete non-shaded cells only, using data as of the balance sheet date.

FR Y-14Q Schedule J – Retail Fair Value Option/Held for Sale (FVO/HFS): Table 1

		(A)	(B)
FVO/HFS Retail Loans		Unpaid Principal Balance (\$MM)	Carrying Value (\$MM)
1	Residential Loans with Forward Contracts to Federal Agencies		
2	Residential Loans Repurchased from Agencies with FHA/VA Insurance		
3	All Other Residential Loans Not Included Above		
4	Total Residential Loans		
5	Non-Residential Loans with Forward Contracts to Federal Agencies		
6	Student Loans (Not in Forward Contract)		
7	Credit Card Loans (Not in Forward Contract)		
8	Auto Loans (Not in Forward Contract)		
9	All Other Non-Residential Loans Not Included Above		
10	Total Non-Residential Loans		
11	Other Retail Loans with Zero Principal or Interest Recourse to the Bank		
12	Total Retail FVO/HFS Loans		

FR Y-14Q Schedule J – Retail Fair Value Option/Held for Sale (FVO/HFS): Table 2

	Carrying Value (\$MM)									
	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)
Loan Vintage	Residential Loans in Forward Contract	Residential Loans (Repurchased with FHA/VA Insurance)	Residential Loans (Not in (A) or (B))	Non-Residential Loans in Forward Contract	Student Loans (Not in Forward Contract)	Credit Card Loans (Not in Forward Contract)	Auto Loans (Not in Forward Contract)	All Other Non-Residential Loans Not Included in (D), (E), (F) or (G)	Total	Loss Mitigation
Pre 2006										
2007										
...										
Current Year										
Total Fair Value Loans										

Notes:

- 1) FVO/HFS is defined as Fair Value Option/Held for Sale
- 2) The amount in Column I Row 8 in Table 2 should equal the totals summed in Column B Row 4 and Row 10 in Table 1

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)				Amount of Allowance for Credit Losses****	Writeoffs****	Accounting Intent (AFS, HTM)	Price	Pricing Date (e.g., MM/DD/YYYY)	Book Yield*	Purchase Date**	Currency	COVID-19 Facility COSCLG30		
			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)	OTTI Taken***
	COSCP082	COSCP083	COSCS370	COSCP084	COSCP085	COSCP086	COSCP087	COSCP088	COSCP089	COSCP090	COSCP091	COSCIH85	COSCIH87	COSCP092	COSCHK21	COSCP093	COSCP094	COSCP095	COSCS371	
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															
					Money Market Mutual Fund or Non-Money Market Mutual Fund	Name of Fund														
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			Covered Bond																
20	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.

*** OTTI Taken should only be reported by institutions that have not adopted ASU 2016-13.

**** Amount of Allowance for Credit Losses, Total Amortized Cost, Net of Allowance, and Writeoffs, should only be reported by institutions that have adopted ASU 2016-13.

FR Y-14Q Schedule B.2 Securities 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
		CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHKX87
1	Example															
2	Example															
3	Example															
4	Example															
5	Example															
6	Example															
7	Example															
8	Example															
9	Example															
10	Example															
...	Example															

FR Y-14Q Schedule K - Supplemental

	A. Outstanding balance of whole loans in immaterial portfolios***	B. Cumulative Lifetime Gross Charge-offs*	C. Cumulative Lifetime Purchase Impairments and Fair Value Adjustments**	D. Outstanding balance of loans under \$1M in committed balance	D.1. Main Street Loan Program New Loan Facility loans under \$1M in committed balance	D.2. Main Street Loan Program Expanded Loan Facility loans under \$1M in committed balance	D.3. Main Street Loan Program Priority Loan Facility loans under \$1M in committed balance	E. Outstanding balance of unplanned overdrafts excluded per the Corporate Loan FR Y-14Q schedule instructions	F. Scored loans reported in BHCKF160
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* On loans reported in the FR Y-14Q retail schedule or the FR Y-14M
 ** Taken during the life of loans reported in the FR Y-14Q retail schedule or the FR Y-14M. Institutions that have adopted ASU 2016-13 do not need to complete Column C.
 *** Column A should only include loans in whole portfolios deemed to be immaterial using the materiality threshold specified in the general instructions. C&I and CRE loans less than \$1M in committed balance should be reported in Column D.