

DRAFT

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***	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)									
		CQSCP082	CQSCP083	CQSCS370	CQSCP084	CQSCP085	CQSCP086	CQSCP087	CQSCP088	CQSCP089	CQSCP090	CQSCP091	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														
						Money Market Mutual Fund or Non-Money Market Mutual Fund														
15	Example				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 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 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 (DO NOT USE)	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)											
		CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHKX87
1	Example															
2	Example															
3	Example															
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8	Example															
9	Example															
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