

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.

		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)	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	CQSCP092	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 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)											
	CQSHPO82	CQSHPO83	CQSHPO87	CQSHPO88	CQSHPO92	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHS381
1	Example														
2	Example														
3	Example														
4	Example														
5	Example														
6	Example														
7	Example														
8	Example														
9	Example														
10	Example														
...	Example														