

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 | COVID-19 Facility | |
|----|---------|---------------------------------------|----------------------------------|----------------------------|---|------------------------|---|------------------------------------|----------------------------------|--|---------------|---|----------------|---------------------------------|----------|---------------------------------|-------------|-----------------|----------|-------------------|---|
| | | | | 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 | CQSCLG30 |
| 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 | Name of Fund | | | | | | | | | | | | | | |
| 15 | Example | | | | Mutual Fund | Mutual Fund or Non | | | | | | | | | | | | | | | |
| 16 | Example | | | | Preferred Stock (Equity) | Mutual Fund | | | | | | | | | | | | | | | |
| 17 | Example | | | | Sovereign Bond | Issuer Name | | | | | | | | | | | | | | | |
| 18 | Example | | | | US Treasuries & Agencies | Country ISO Code | | | | | | | | | | | | | | | |
| 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 2016-1

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 | 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) | | | | | | | | | | | |
| | | CQSHPO82 | CQSHPO83 | CQSHPO87 | CQSHPO88 | CQSHPO92 | 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 | | | | | | | | | | | | | | | |