

FR Y-14Q Schedule B: **Securities and Interest Rate Hedges**

Institution Name:

RSSD ID:

Date of Data Submission:

|    |         | Identifier Type<br>(CUSIP/ISIN/Other) | Identifier Value<br>(CUSIP/ISIN) | Security Description          |                                         |                                    | Exposure to Debt/Equity Security (USD Equivalent) |                                          |                                                                     |                                     |                                              | Coupon Rate | Amount of<br>Allowance for<br>Credit Losses | Writeoffs**** | Accounting<br>Intent<br>(AFS, HTM) | Price    | Pricing<br>Date (e.g.,<br>MM/DD/YYYY) | Book Yield* | Purchase<br>Date** | Currency |                                               |
|----|---------|---------------------------------------|----------------------------------|-------------------------------|-----------------------------------------|------------------------------------|---------------------------------------------------|------------------------------------------|---------------------------------------------------------------------|-------------------------------------|----------------------------------------------|-------------|---------------------------------------------|---------------|------------------------------------|----------|---------------------------------------|-------------|--------------------|----------|-----------------------------------------------|
|    |         |                                       |                                  | Private<br>Placement<br>(Y/N) | Security<br>Description 1               | Security<br>Description 2          | Security<br>Description 3                         | Amortized<br>Cost<br>(USD<br>Equivalent) | Amortized Cost<br>Gross of Hedge<br>Adjustments<br>(USD Equivalent) | Market Value<br>(USD<br>Equivalent) | Current Face<br>Value<br>(USD<br>Equivalent) |             |                                             |               |                                    |          |                                       |             |                    |          | Original Face<br>Value<br>(USD<br>Equivalent) |
|    |         | CQSCP082                              | CQSCP083                         | CQSCS370                      | CQSCP084                                | CQSCP085                           | CQSCP086                                          | CQSCP087                                 | XXXXXXXX                                                            | CQSCP088                            | CQSCP089                                     | CQSCP090    | XXXXXXXX                                    | 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                             |                                                   |                                          |                                                                     |                                     |                                              |             |                                             |               |                                    |          |                                       |             |                    |          |                                               |
|    |         |                                       |                                  |                               |                                         |                                    |                                                   |                                          |                                                                     |                                     |                                              |             |                                             |               |                                    |          |                                       |             |                    |          |                                               |
| 15 | Example |                                       |                                  |                               | Mutual Fund                             | Money Market                       | Name of Fund                                      |                                          |                                                                     |                                     |                                              |             |                                             |               |                                    |          |                                       |             |                    |          |                                               |
| 16 | Example |                                       |                                  |                               | Preferred Stock (Equity)                | Mutual Fund or<br>Non-Money Market |                                                   |                                          |                                                                     |                                     |                                              |             |                                             |               |                                    |          |                                       |             |                    |          |                                               |
| 17 | Example |                                       |                                  |                               | Sovereign Bond                          | Mutual Fund                        |                                                   |                                          |                                                                     |                                     |                                              |             |                                             |               |                                    |          |                                       |             |                    |          |                                               |
| 18 | Example |                                       |                                  |                               | US Treasuries & Agencies                | Issuer Name                        |                                                   |                                          |                                                                     |                                     |                                              |             |                                             |               |                                    |          |                                       |             |                    |          |                                               |
| 19 | Example |                                       |                                  |                               | Covered Bond                            | Country ISO Code                   |                                                   |                                          |                                                                     |                                     |                                              |             |                                             |               |                                    |          |                                       |             |                    |          |                                               |
| 20 | Example |                                       |                                  |                               | Other                                   |                                    |                                                   |                                          |                                                                     |                                     |                                              |             |                                             |               |                                    |          |                                       |             |                    |          |                                               |

\* Book yield is the effective interest rate that would be used to determine the allowance for credit losses allocated to the respective security in accordance with ASC Topic 326.

\*\* Purchase Date is the date on which the security was purchased or acquired.

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FR Y-14Q Schedule B.3: Securities with Designated Accounting H

|     |         | Unique Hedge ID | Unique Security ID |
|-----|---------|-----------------|--------------------|
|     |         | XXXXXXXX        | XXXXXXXX           |
| 1   | Example |                 |                    |
| 2   | Example |                 |                    |
| 3   | Example |                 |                    |
| 4   | Example |                 |                    |
| 5   | Example |                 |                    |
| 6   | Example |                 |                    |
| 7   | Example |                 |                    |
| 8   | Example |                 |                    |
| 9   | Example |                 |                    |
| 10  | Example |                 |                    |
| ... | Example |                 |                    |