FR Y-14Q, Schedule F.14, Changes for March 31, 2018

F.14—Securitized Products

Notional **and** MV amounts should be reported, by rating and vintage, for all relevant products.
* MV for CDS should be reported as the notional amount minus the current MTM of the CDS, i.e. the bond-equivalent market value of the CDS.

Ratings information reflects current rating and not original rating.

Vintage is defined as the difference between the effective date of the submission and the issue date (securities) or effective date (loans or derivatives). If vintage information for a given product is not available, please enter exposures (MV and notional) in the unspecified vintage bucket for the appropriate rating.

Agency loans that are in forward contract should be included on the Agencies worksheet, otherwise they should be entered here under Whole Loans.

Warehouse should only include exposure to which there is first loss protection provided. Otherwise, all residential whole loans and commercial real estate whole loans used for trading or warehoused without first loss protection should be included in the respective whole loan categories. For CLO Warehouse exposures, the traded amount should be reported. .

The Total Protection column should contain the total first loss protection that is applicable to the firm's warehouse exposures. The reported first loss protection can be in the form of cash or assets. Firms should specify in their supporting documentation how much of this protection is in the form of cash vs. assets.

A category for European RMBS is provided. European ABS and CMBS exposures should not be included in this column, but instead entered in the existing ABS and CMBS sections of this worksheet.