

Micro Report Series Description

Series Mnemonic	QRPS
Series Name	Annual and Quarterly Reports of Repurchase Agreements (Rp's) on U. S. Government and Federal Agency Securities with Specified Holders; FR 2090a; FR 2090q
Starting Date	September 25, 1984
Ending Date	March 31, 1997
Frequency	FR 2090a: Annually, for the report week (Tuesday through Monday) containing the last day of June. FR 2090q: Quarterly, for the report week (Tuesday through Monday) containing the last calendar day of each calendar quarter (March, June, September, and December)

Reporting Panel

FR 2090a:

Beginning the reporting week ending July 6, 1992, consists of all commercial banks, mutual savings banks, federal savings banks, savings and loans (S&Ls), and U.S. agencies and branches of foreign banks that either (a) reported positive amounts of RP's on the previous year's FR 2090a or on any of the prior four FR 2090q reports (if the institution was not reselected for the FR 2090q panel), or (b) reported more than \$100 million in total deposits on the Weekly Report of Transaction Accounts, Other Deposits and Vault Cash (EDDS) (FR 2900) for the report week ending January 6, 1992, (the report used in determining the FR 2090a/q panels changes each year, and also, the report used is the most recent one available at the time of the annual panel review conducted prior to each June report date) and that reported a positive amount of federal funds purchased and RP's on the December 31, 1991 FFIEC Call Report (September 30, 1991 for SAIF-insured or BIF-insured institutions). Institutions that file the FR 2415, FR 2415t, or FR 2090q reports are excluded from the FR 2090a panel.

FR 2090q:

Consists of all commercial banks, U.S. agencies and branches of foreign banks, and Edge and Agreement Corporations that reported over \$600 million in total deposits on the weekly FR 2900 for the reporting week ending January 6, 1992, other than those reporting on the Report of Selected

Borrowings (FR 2415), (see FR 2090a) and all mutual savings banks, federal savings banks, and S&Ls that reported over \$1 billion in total deposits on the weekly FR 2900 for that report week, other than those selected to report on the Thrift Report of Selected Borrowings (FR 2415t).

Major Changes to Reporting Panel

None

Data Mode

FR 2090a:

Daily data as of the end of the report week (Tuesday thru Monday) that includes June 30th.

FR 2090q:

Daily data on a quarterly basis for data as of the end of the report week (Tuesday thru Monday) containing the last day of each calendar quarter.

Thousands of dollars

Data Availability

Approximately five weeks (the fifth Monday) after the report date.

Major Series Changes

None

Background Information

Technical Memorandum No. 72, Processing Procedures for the Annual and Quarterly Reports of Repurchase Agreements (Rp's) on U. S. Government and Federal Agency Securities with Specified Holders (FR 2090a/q), August 1986", Division of Information Resources Management

Confidentiality

Individual respondent data and names of respondents are confidential.