

## Micro Report Series Description

<b>Series Mnemonic</b>	WALB
<b>Series Name</b>	Weekly Report of Assets and Liabilities for Large U.S. Branches and Agencies of Foreign Banks FR 2069
<b>Starting and Ending Date</b>	July 1, 1981 June 24, 2009
<b>Frequency</b>	Weekly, as of the close of business each Wednesday

### **Reporting Panel**

The reporting panel for the FR 2069 is defined to include those U.S. branches and agencies that qualified for the panel in 1991 and 24 branches and agencies with European parent banks. The panel composition reflects the distribution of assets of foreign-related institutions as of July 1996.

Consolidation requirements for the FR 2069 are the same as those that have been established for the quarterly Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks (FFIEC 002). Information on the specific consolidation requirements is included in the "Instructions for Preparation of Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks (FFIEC 002)." A reporter must file a consolidated FR 2069 if it files a consolidated FFIEC 002, and must file an unconsolidated FR 2069 report if it files an unconsolidated FFIEC 002.

### **Major Changes to Reporting Panel**

Beginning July 1, 2009 the current reporting panel for FR 2069 was shifted to the FR 2644.

Prior to July, 1996, includes any single U.S. branch or agency (a combination of offices of a foreign parent bank may report if a combined report is filed in accordance with provisions of the FFIEC 002 report form instructions) that reported \$1.1 billion or more in total assets (excluding its IBF accounts) on the March 1991 Quarterly Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks (FFIEC 002), with adjustments made to the panel composition to reflect the distribution of assets of foreign-related institutions as of March 31, 1991. (Several banks were included that averaged \$1.1 billion or more for March 1991 and the two previous

Call Reports.) Consolidation requirements for the FR 2069 are the same as those that have been established for the quarterly Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks (FFIEC 002). Also includes 24 branches and agencies with European parent banks.

*Prior to January 1, 1992*, includes any single U.S. branch or agency (a combination of offices of a foreign parent bank may report if a combined report is filed in accordance with provisions of the FFIEC 002 report form instructions) that reported \$1.1 billion or more in total assets (excluding its IBF accounts) on the March 1988 Quarterly Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks (FFIEC 002), or that reported \$1.1 billion in average total assets on the three FFIEC 002 reports ending with March 1988. (Three banks were included that averaged \$1.1 billion or more for March 1988 and the two previous Call reports. Also, two institutions that were smaller than \$1.1 billion as of March were added to the panel--one in view of its subsequent rapid growth; and the other, a current reporter, will continue to report as a replacement for another bank that refused to join the panel.)

*Prior to January 4, 1989*, any single U.S. branch or agency or that combination of offices of a single foreign parent bank that reported \$750 million or more in total domestic assets (excluding its IBF accounts) on the June 30, 1980 or the December 31, 1984 Quarterly Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks (FFIEC 002), and that agrees to report.

**Data Mode**

One-day figure, on a flow basis

Thousands of dollars

**Data Availability**

All data available.

**Major Series Changes**

*Beginning July 4, 2007*: Item 4.b, "Federal funds sold and securities purchased under agreements to resell: With others," was split into two items: Item 4.b, "Federal funds sold and securities purchased under agreements to resell: With nonbank brokers and dealers in securities," and Item 4.c, "Federal funds sold and securities purchased under agreements to resell: With others." Item M.3, "Commercial and industrial loans: Outstanding balance of assets sold and securitized," was deleted. Two memoranda items were renamed to be consistent with

March 2005 Call Report changes: (1) memorandum item M.1 was renamed from “Revaluation gains on interest rate, foreign exchange rate, and other commodity and equity contracts” to “Derivatives with a positive fair value held for trading purposes; and (2) memorandum item M.2 was renamed from “Revaluation losses on interest rate, foreign exchange rate, and other commodity and equity contracts” to “Derivatives with a negative fair value held for trading purposes.”

*Beginning June 2, 2004:* Items 10.a(1), “Borrowing: Federal funds purchased and securities sold under agreements to repurchase: With depository institutions in the U.S. (including U.S. branches and agencies of foreign banks),” and 10.b(1), “Borrowings: Other borrowed money: Owed to non-related commercial bank in the U.S.,” were combined into 10.a, “Borrowings; From commercial banks in the U.S. (including U.S. branches and agencies of foreign banks).” Items 10,a (2), “Borrowing: Federal funds purchased and securities sold under agreements to repurchase: With others,” and 10.b(2), “Borrowings: Other borrowed money: Owed to others,” were combined into 10.b, “Borrowings: From others.” The line item “E-MAIL ADDRESS” was added to the cover page.

*Beginning July 4, 2001:* Item 5.b “Loans to commercial banks in the U.S. (including U.S. branches and agencies of other foreign banks), was re-titled “Loans to and acceptances of commercial banks in the U.S. (including U.S. branches and agencies of foreign banks).” Also, the definition was changed to include acceptances of other banks previously reported in item 5.d, “Bankers acceptances,” which was deleted. Item 5.e, “Commercial and industrial loans,” conformed to the Call Report by including own BAs where the account party is a commercial or industrial firm. The definition of item 5.f, “All other loans,” was revised to include acceptances of other depository institutions and banks in foreign countries previously reported in item 5.d, “Bankers acceptances.” Memorandum item M.3 was retitled “Commercial and industrial loans (corresponds definitionally to credit types covered by item 5.e above.) Outstanding principal balance of assets sold and securitized with servicing retained or with recourse or other seller-provided credit enhancements.” The item also was changed to reference the FFIEC 002, Schedule RC-S, Column F, item 1.

*Beginning June, 2000:* Memorandum item M.3, “Total amount outstanding of commercial and industrial loans that have been securitized and sold and the reporting bank services,” was added.

*Beginning October 2, 1996:* Breakdown of "Bonds, stocks, and other securities" into "Assets held in trading accounts" and "Securities held in investment accounts." Several items were deleted, including "Loans to banks in foreign countries," "Loans to other depository institutions in the U.S. and to other financial institutions," and "Loans to foreign governments and official institutions." These deletions necessitated revising the definition of "All other loans": to include these loans. The break-down of commercial and industrial loans into "to U.S. addressees" and "to non-U.S. addressees" also was deleted. The breakdown between bankers acceptances and other commercial and industrial loans was retained. Under "Liabilities" item, "Trading liabilities" was added. Also, breakdowns of transaction accounts and nontransaction accounts into "Individual, partnerships, and corporations" and "Other" were eliminated. Also added were two memoranda items "Revaluation gains on interest rate, foreign exchange rate, and other commodity and equity contracts" and "Revaluation losses on interest rate, foreign exchange rate, and other commodity and equity contracts." Twenty-seven institutions having mainly European parent banks were added to the panel to correct the under-representation of this group of banks in the former panel. Also, the H.4.2 statistical release was eliminated.

*Beginning July 1, 1992:* "Memorandum Item 1, Senior debt of highly leveraged transactions (HLT) representing commercial and industrial loans to U.S. addressees (domicile)" was deleted. "Senior debt of highly leveraged transactions representing commercial and industrial loans to U.S. addressees (domicile)," was added.

*Beginning January 4, 1989:* "Secured by Real Estate." was added to the loans category. Also a second item, "All Other Loans," was redefined to exclude loans secured by real estate.

*Beginning January 1, 1986:* The "credit balances" item was combined with the "transaction accounts" item. Also item definitions were revised to reflect changes to the Quarterly Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks (FFIEC 002).

*Beginning January 1984:* U.S. Treasury securities item was redefined to include U.S. Government agency securities. Also, a breakdown of loans to foreign governments for use in the construction of new domestic nonfinancial aggregates.

### ***Public Release***

Aggregate data are published in the weekly Assets and Liabilities of Commercial Banks in the United States (H.8) statistical release and in the Federal Reserve Bulletin.

***Confidentiality***

Microdata are confidential.