

Report of Selected Money Market Rates - FR 2420

2022 Series Break Proposed Changes

Board of Governors of the Federal Reserve System



Report of Selected Money Market Rates—FR 2420

As of close of trading on:

Month / Day / Year (SMMR 9999)

This information collection is authorized by sections 9 and 11 of the Federal Reserve Act (12 U.S.C. §§ 324 and 248(a)) and by section 7(c)(2) of the International Banking Act (12 U.S.C. § 3105(c)(2)) and may be made mandatory under those provisions. Individual respondent data are regarded as confidential under the Freedom of Information

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Part A—Federal Funds Purchased

U.S. Dollar Amount in Millions

SMMR	N186	Amount N187	Trade Date (YYYYMMDD) T140	Settlement Date (YYYYMMDD) G886	Maturity Date (YYYYMMDD) 9914	Interest Rate (0.00000) 7333	Counterparty Type T141
A. 1							
2							
3							
4							
5							
6							
7							



To reflect 2022 series break, the Approval expiration date should be updated to September 30, 2024.

Add column titled *Day-Count Convention* (MDRM SMMRMU36)

This column should be added between the *Interest Rate* and *Counterparty Type* columns

Part B—Eurodollars
U.S. Dollar Amount in Millions

		Amount	Trade Date (YYYYMMDD)	Settlement Date (YYYYMMDD)	Maturity Date (YYYYMMDD)	Interest Rate (0.00000)	Counterparty Type	Office Identifier
SMMR	N186	N187	T140	G886	9914	7333	T141	T142
B. 1	.....						
2	.....						
3	.....						
4	.....						
5	.....						
6	.....						
7	.....						

For Federal Reserve Bank Use Only

RSSD ID _____

Public reporting burden for this collection of information is estimated to be for commercial banks, thrifts, U.S. branches and agencies of foreign banks, and significant banking organizations an average of 1.8 hours per response and for international banking facilities an average of 1.0 hour per response, including the time to gather and maintain data in the required form, to review the instructions, and to complete the information collection. Send comments regarding these burden estimates or any other aspect of this collection of information, including suggestions for reducing the burden, to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, D.C. 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0357), Washington, D.C. 20503.

Add column titled *Day-Count Convention* (MDRM SMMRMU36)

This column should be added between the *Interest Rate* and *Counterparty Type* columns

To reflect 2022 series break, the date should be updated to 9/2022.

RSSD ID _____

Part C—Time Deposits and Certificates of Deposit (CDs)

U.S. Dollar Amount in Millions

		Amount N187	Trade Date (YYYYMMDD) T140	Settlement Date (YYYYMMDD) G886	Maturity Date (YYYYMMDD) 9914	Interest Rate (0.00000) 7333	Spread (0.00) T143	Floating (1) or Fixed (2) N189	Step-Up Indicator T144	Reset Period N190	If Floating, Reference Rate N191	Negotiable Y or N N192	Embedded Options T145	Counterparty Type T141
SMMR	N186													
C. 1	.....												
2	.....												
3	.....												
4	.....												
5	.....												
6	.....												
7	.....												

Add column titled *Day-Count Convention*
(MDRM SMMRMU36)

This column should be added between the
Interest Rate and *Spread* columns

Part D—Selected Deposits

U.S. Dollar Amount in Millions

		Amount N187	Trade Date (YYYYMMDD) T140	Settlement Date (YYYYMMDD) G886	Maturity Date (YYYYMMDD) 9914	Interest Rate (0.00000) 7333	Counterparty Type T141
SMMR	N186						
D. 1	.....					
2	.....					
3	.....					
4	.....					
5	.....					
6	.....					
7	.....					

Add column titled *Day-Count Convention*
(MDRM SMMRMU36)

This column should be added between the
Interest Rate and *Counterparty Type* columns

10/2010

To reflect 2022 series break, the date
should be updated to 9/2022.