

FEDERAL RESERVE



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RESEARCH LIBRARY

H.4.1

Factors Affecting Reserve Balances of Depository Institutions and Condition Statement of F.R. Banks

August 13, 1992

Millions of dollars

Reserve balances of depository institutions at F.R. Banks, Reserve Bank credit, and related items	Averages of daily figures			Wednesday Aug 12, 1992
	Week ended Aug 12, 1992	Change from week ended		
		Aug 5, 1992	Aug 14, 1991	
Reserve Bank credit ^{1 2}	314,845	- 1,574	+ 21,381	314,169
U.S. government securities				
Bought outright--system account	275,544	+ 493	+ 23,860	275,476
Held under repurchase agreements	818	- 2,102	+ 818	0
Federal agency obligations				
Bought outright	5,612	- 7	- 547	5,612
Held under repurchase agreements	22	+ 15	+ 22	0
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	11	- 9	+ 1	14
Seasonal credit	218	- 5	- 104	221
Extended credit	0	0	- 269	0
Float	391	- 172	- 34	685
Other F.R. assets	32,228	+ 213	- 2,367	32,161
Gold stock	11,060	0	- 3	11,060
Special drawing rights certificate account	10,018	0	0	10,018
Treasury currency outstanding	21,350	+ 14	+ 544	21,350
Total factors supplying reserve funds	357,273	- 1,560	+ 21,922	356,596
Currency in circulation*	316,280	+ 1,474	+ 22,029	316,659
Treasury cash holdings*	560	- 15	- 50	553
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,445	- 1,263	- 584	4,963
Foreign	196	- 55	- 22	141
Service-related balances and adjustments ³	5,622	+ 146	+ 2,321	5,622
Other	260	+ 28	+ 75	265
Other F.R. liabilities and capital	8,791	+ 15	+ 561	8,117
Total factors, other than reserve balances, absorbing reserve funds	337,154	+ 331	+ 24,330	336,321
Reserve balances with F.R. Banks ⁴	20,119	- 1,891	- 2,408	20,275

On August 12, 1992, marketable U.S. government securities held in custody by the Federal Reserve Banks for foreign official and international accounts were \$ 293,363 million, a change of + \$ 2,323 million for the week.

1 Net of \$ 5,118 million, daily average, matched sale-purchase transactions outstanding during the latest statement week, of which a net of \$ 5,118 million was with foreign official and international accounts. Includes securities loaned--fully secured by U.S. government securities.

2 Net of \$ 5,390 million matched sale-purchase transactions outstanding at the end of the latest statement week, of which a net of \$ 5,390 million was with foreign official and international accounts. Includes \$ 70 million securities loaned--fully secured U.S. government securities.

3 Consists of required clearing balances of \$ 5,402 million and adjustments of \$ 220 million to compensate for float.

4 Excludes required clearing balances and adjustments to compensate for float.

* Estimated (Treasury's figures).

Components may not add to totals due to rounding.

CONSOLIDATED STATEMENT OF CONDITION OF ALL FEDERAL RESERVE BANKS

Millions of dollars

Millions of dollars		*	Change since		
			Wednesday Aug 12, 1992	Wednesday Aug 5, 1992	Wednesday Aug 14, 1991
ASSETS					
Gold certificate account			11,060	0	- 2
Special drawing rights certificate account			10,018	0	0
Coin			488	+	8 - 67
Loans			235	+	7 - 335
Acceptances			0	0	0
Federal agency obligations					
Bought outright			5,612	0	- 547
Held under repurchase agreements ¹			0	- 55	0
U.S. government securities					
Bought outright--Bills			135,248	+	636 + 14,652
Notes			107,169	+	195 + 9,598
Bonds			33,059	0	+ 1,596
Total bought outright ²			275,476	+	831 + 25,846
Held under repurchase agreements ¹			0	- 10,682	0
Total U.S. government securities			275,476	- 9,850	+ 25,846
Total loans and securities			281,323	- 9,899	+ 24,964
Items in process of collection		(503)	5,323	- 1,071	+ 365
Bank premises			1,015	+	1 + 74
Other assets ³			31,232	- 697	- 2,467
TOTAL ASSETS		(503)	340,459	- 11,657	+ 22,866
LIABILITIES					
Federal Reserve notes			296,349	+	899 + 21,681
Deposits					
Depository institutions			25,872	- 8,647	+ 1,000
U.S. Treasury--general account			4,963	- 2,665	0
Foreign--official accounts			141	- 37	- 141
Other			265	+	20 + 75
Total deposits			31,242	- 11,329	+ 935
Deferred availability cash items		(503)	4,750	- 626	+ 205
Other liabilities and accrued dividends ⁴			1,886	- 63	- 667
TOTAL LIABILITIES		(503)	334,227	- 11,120	+ 22,154
CAPITAL ACCOUNTS					
Capital paid in			2,941	0	+ 378
Surplus			2,652	0	+ 228
Other capital accounts			639	- 538	+ 106

* Figures in parentheses are the eliminations made in the consolidation process.

1 Does not include U.S. government and federal agency securities resold under matched sale-purchase transactions to foreign official and international accounts of which \$ 0 million was outstanding at the end of the latest statement week.

2 Net of \$ 5,390 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes \$ 70 million securities loaned--fully secured by U.S. government securities.

3 Includes assets denominated in foreign currencies, revalued monthly at market exchange rates. Includes special investment account at Chicago of \$ 83 million in Treasury bills maturing within 90 days.

4 Includes exchange-translation account reflecting the monthly revaluation at market exchange rates of foreign exchange commitments.

Components may not add to totals due to rounding.

MATURITY DISTRIBUTION OF LOANS AND SECURITIES, AUGUST 12, 1992

Acceptances and securities held under repurchase agreements are classified as maturing within 15 days in accordance with maximum maturity of the agreements.

Millions of dollars

	Loans	Acceptances		U.S. government securities		Federal agency obligations	
				Holdings	Weekly changes	Holdings	Weekly changes
Within 15 days	83	0	Within 15 days	17,805	- 6,468	87	+ 32
16 days to 90 days	152	0	16 days to 90 days	60,185	- 3,541	863	- 87
Over 90 days	0	0	91 days to 1 year	88,746	- 37	1,281	0
			Over 1 year to 5 years	67,064	0	2,470	0
			Over 5 years to 10 years	16,127	+ 195	757	0
			Over 10 years	25,549	0	154	0
Total	235	0	Total	275,476	- 9,850	5,612	- 55

Components may not add to totals due to rounding.

H.4.1 (b)

STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON AUGUST 12, 1992

Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
ASSETS													
Gold certificate account	11,060	705	4,046	347	658	941	503	1,270	304	195	329	463	1,299
Special drawing rights certif. acct.	10,018	711	3,395	319	645	961	303	1,336	307	172	334	463	1,072
Coin	488	23	12	41	30	89	49	42	27	14	28	35	98
Loans	235	1	0	7	0	6	12	15	48	100	20	10	15
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Federal agency obligations													
Bought outright	5,612	358	2,183	171	353	439	191	695	137	87	152	206	639
Held under repurchase agreements ¹	0	0	0	0	0	0	0	0	0	0	0	0	0
U.S. government securities													
Bought outright--Bills	135,248	8,639	52,616	4,117	8,513	10,576	4,604	16,750	3,309	2,108	3,659	4,962	15,396
Notes	107,169	6,845	41,692	3,262	6,745	8,380	3,648	13,273	2,622	1,670	2,899	3,932	12,200
Bonds	33,059	2,112	12,861	1,006	2,081	2,585	1,125	4,094	809	515	894	1,213	3,763
Total bought outright ²	275,476	17,595	107,169	8,385	17,339	21,541	9,378	34,118	6,740	4,293	7,452	10,106	31,359
Held under repurchase agreements ¹	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	275,476	17,595	107,169	8,385	17,339	21,541	9,378	34,118	6,740	4,293	7,452	10,106	31,359
Total loans and securities	281,323	17,955	109,353	8,563	17,692	21,986	9,582	34,828	6,926	4,481	7,624	10,322	32,013
Items in process of collection	5,826	348	654	492	218	459	571	569	144	316	309	386	1,359
Bank premises	1,015	89	140	44	35	124	57	112	29	32	52	154	147
Other assets ³	31,232	1,283	9,709	1,175	1,874	2,170	2,525	3,805	763	758	1,098	2,226	3,846
Interdistrict settlement account	0	-1,422	-12,593	+3,074	+1,178	+97	+2,061	-1,414	+2,351	+2,137	+2,454	+2,557	-480
TOTAL ASSETS	340,961	19,692	114,715	14,055	22,330	26,827	15,652	40,548	10,850	8,105	12,228	16,606	39,353

¹ Does not include U.S. government and federal agency securities resold under matched sale-purchase transactions to foreign official and international accounts, of which \$ 0 million was outstanding at the end of the latest statement week.

² Net of \$ 5,390 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes \$ 70 million securities loaned--fully secured by U.S. government securities.

³ Includes assets denominated in foreign currencies, revalued monthly at market exchange rates. Includes special investment account at Chicago of \$ 83 million in Treasury bills maturing within 90 days.

Components may not add to totals due to rounding.

H.4.1 (c)

STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON AUGUST 12, 1992

Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
LIABILITIES													
Federal Reserve notes	296,349	17,747	102,094	11,572	20,526	23,532	11,454	36,295	9,637	6,926	10,671	13,954	31,940
Deposits													
Depository institutions	25,872	1,289	4,344	1,735	1,116	2,229	2,980	2,701	868	634	961	1,777	5,238
U.S. Treasury--general account	4,963	0	4,963	0	0	0	0	0	0	0	0	0	0
Foreign--official accounts	141	5	43	6	8	9	13	17	3	4	5	11	18
Other	265	1	106	1	0	61	1	84	0	4	2	1	5
Total deposits	31,242	1,294	9,455	1,741	1,125	2,299	2,993	2,802	871	642	968	1,789	5,261
Deferred credit items	5,253	308	625	437	203	416	546	495	149	344	314	321	1,096
Other liabilities and accrued dividends ¹	1,886	120	706	62	116	150	73	239	46	31	55	79	210
TOTAL LIABILITIES	334,730	19,470	112,881	13,812	21,970	26,397	15,066	39,831	10,704	7,943	12,008	16,143	38,507
CAPITAL ACCOUNTS													
Capital paid in	2,941	101	852	115	169	202	286	337	69	78	105	225	402
Surplus	2,652	98	771	105	161	171	243	321	66	70	99	211	336
Other capital accounts	639	24	211	23	30	57	57	59	12	14	15	27	108
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	340,961	19,692	114,715	14,055	22,330	26,827	15,652	40,548	10,850	8,105	12,228	16,606	39,353
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	360,003	22,145	121,143	13,285	22,754	29,163	16,096	39,625	11,600	7,932	12,102	16,758	47,401
Less--Held by F.R. Banks	63,653	4,398	19,048	1,713	2,227	5,631	4,642	3,330	1,963	1,006	1,431	2,804	15,460
F.R. notes, net	296,349	17,747	102,094	11,572	20,526	23,532	11,454	36,295	9,637	6,926	10,671	13,954	31,940
Collateral held against F.R. notes													
Gold certificate account	11,060												
Special drawing rights certificate account	10,018												
Other eligible assets	0												
U.S. govt. and agency securities	275,272												
Total collateral	296,349												

¹ Includes exchange translation account reflecting the monthly revaluation at market exchange rates of foreign exchange commitments.

Components may not add to totals due to rounding.