

FEDERAL RESERVE



These data are scheduled for release each Thursday. The exact time of each release will be announced, when the information is available, on (202) 452-3206.

H.4.1

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

August 27, 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 26, 1992
	Week ended Aug 26, 1992	Change from week ended		
		Aug 19, 1992	Aug 28, 1991	
Reserve Bank credit ^{1 2}	313,102	- 3,951	+ 21,327	313,098
U.S. government securities				
Bought outright--system account	276,435	+ 385	+ 23,513	276,823
Held under repurchase agreements	0	- 2,698	- 577	0
Federal agency obligations				
Bought outright	5,600	- 12	- 559	5,571
Held under repurchase agreements	0	- 76	- 28	0
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	35	- 10	- 19	46
Seasonal credit	232	+ 9	- 105	229
Extended credit	0	0	- 369	0
Float	724	- 84	+ 446	489
Other F.R. assets	30,077	- 1,464	- 975	29,940
Gold stock	11,060	0	- 3	11,059
Special drawing rights certificate account	10,018	0	0	10,018
Treasury currency outstanding	21,328	+ 14	+ 498	21,328
Total factors supplying reserve funds	355,508	- 3,936	+ 21,823	355,503
Currency in circulation*	315,363	- 960	+ 21,929	315,744
Treasury cash holdings*	542	- 9	- 66	539
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,620	+ 329	+ 424	5,679
Foreign	195	- 17	- 51	224
Service-related balances and adjustments ³	5,614	+ 21	+ 2,321	5,614
Other	268	- 26	+ 47	283
Other F.R. liabilities and capital	8,184	- 85	+ 29	8,010
Total factors, other than reserve balances, absorbing reserve funds	335,786	- 748	+ 24,634	336,093
Reserve balances with F.R. Banks ⁴	19,722	- 3,188	- 2,811	19,410

On August 26, 1992, marketable U.S. government securities held in custody by the Federal Reserve Banks for foreign official and international accounts were \$ 295.102 million, a change of - \$ 1.012 million for the week.

1 Net of \$ 4,861 million, daily average, matched sale-purchase transactions outstanding during the latest statement week, of which a net of \$ 4,861 million was with foreign official and international accounts. Includes securities loaned--fully secured by U.S. government securities.

2 Net of \$ 4,473 million matched sale-purchase transactions outstanding at the end of the latest statement week, of which a net of \$ 4,473 million was with foreign official and international accounts. Includes \$ 20 million securities loaned--fully secured U.S. government securities.

3 Consists of required clearing balances of \$ 5,474 million and adjustments of \$ 140 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

	*	Wednesday Aug 26, 1992	Change since	
			Wednesday Aug 19, 1992	Wednesday Aug 28, 1991
ASSETS				
Gold certificate account		11,059	0	- 3
Special drawing rights certificate account		10,018	0	0
Coin		495	+ 5	- 64
Loans		275	- 25	- 452
Acceptances		0	0	0
Federal agency obligations				
Bought outright		5,571	- 41	- 588
Held under repurchase agreements ¹		0	0	0
U.S. government securities				
Bought outright--Bills		136,195	- 877	+ 12,286
Notes		107,822	+ 200	+ 10,300
Bonds		32,807	0	+ 1,194
Total bought outright ²		276,823	- 677	+ 23,780
Held under repurchase agreements ¹		0	- 582	0
Total U.S. government securities		276,823	- 1,259	+ 23,780
Total loans and securities		282,669	- 1,324	+ 22,740
Items in process of collection	(540)	4,757	- 778	+ 34
Bank premises		1,016	0	+ 66
Other assets ³		29,333	- 103	- 680
TOTAL ASSETS	(540)	339,348	- 2,201	+ 22,093
LIABILITIES				
Federal Reserve notes		295,450	- 408	+ 21,213
Deposits				
Depository institutions		25,419	- 2,439	+ 26
U.S. Treasury--general account		5,679	+ 1,266	+ 921
Foreign--official accounts		224	- 29	- 78
Other		283	- 39	+ 50
Total deposits		31,605	- 1,241	+ 918
Deferred availability cash items	(540)	4,283	- 476	- 42
Other liabilities and accrued dividends ⁴		1,809	- 41	- 658
TOTAL LIABILITIES	(540)	333,147	- 2,166	+ 21,431
CAPITAL ACCOUNTS				
Capital paid in		2,952	+ 1	+ 383
Surplus		2,652	0	+ 228
Other capital accounts		597	- 36	+ 50

* 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 \$ 1,943 million was outstanding at the end of the latest statement week.² Net of \$ 4,473 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes \$ 20 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 \$ 95 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 26, 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	240	0	Within 15 days	15,599	- 2,214	410	- 7
16 days to 90 days	35	0	16 days to 90 days	67,199	+ 3,705	453	- 80
Over 90 days	0	0	91 days to 1 year	85,847	- 2,950	1,406	+ 125
			Over 1 year to 5 years	65,864	+ 200	2,391	- 79
			Over 5 years to 10 years	16,415	0	757	0
			Over 10 years	25,899	0	154	0
Total	275	0	Total	276,823	- 1,259	5,571	- 41

Components may not add to totals due to rounding.

H.4.1 (b)

STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON AUGUST 26, 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	11,059	705	4,045	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	495	22	14	39	32	92	49	42	28	14	27	37	99
Loans	275	0	15	11	0	2	18	11	62	93	22	13	28
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Federal agency obligations													
Bought outright	5,571	356	2,167	170	351	436	190	690	136	87	151	204	634
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	136,195	8,699	52,984	4,145	8,572	10,650	4,637	16,868	3,332	2,123	3,684	4,996	15,504
Notes	107,822	6,887	41,946	3,282	6,786	8,431	3,671	13,354	2,638	1,680	2,917	3,956	12,274
Bonds	32,807	2,095	12,763	999	2,065	2,565	1,117	4,063	803	511	887	1,204	3,735
Total bought outright ²	276,823	17,681	107,694	8,426	17,424	21,646	9,424	34,285	6,773	4,314	7,489	10,155	31,512
Held under repurchase agreements ¹	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	276,823	17,681	107,694	8,426	17,424	21,646	9,424	34,285	6,773	4,314	7,489	10,155	31,512
Total loans and securities	282,669	18,037	109,876	8,606	17,774	22,084	9,632	34,986	6,972	4,494	7,661	10,373	32,174
Items in process of collection	5,297	310	729	394	242	388	500	529	257	365	335	108	1,139
Bank premises	1,016	89	140	44	35	124	57	112	28	32	52	155	147
Other assets ³	29,333	1,158	8,936	1,100	1,752	1,988	2,758	3,545	706	712	1,028	2,124	3,525
Interdistrict settlement account	0	-1,282	-11,720	+2,468	+951	+278	+1,112	-1,200	+2,213	+2,240	+2,292	+2,182	+467
TOTAL ASSETS	339,888	19,751	115,415	13,318	22,090	26,857	14,913	40,621	10,816	8,224	12,058	15,905	39,921

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 \$ 1.943 million was outstanding at the end of the latest statement week.

2 Net of \$ 4,473 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes \$ 20 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 \$ 95 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 26, 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	295,450	17,722	102,110	11,306	20,399	23,803	10,606	36,179	9,619	6,933	10,570	13,648	32,556
Deposits													
Depository institutions	25,419	1,407	4,210	1,398	1,052	2,100	3,188	2,918	861	760	887	1,370	5,267
U.S. Treasury--general account	5,679	0	5,679	0	0	0	0	0	0	0	0	0	0
Foreign--official accounts	224	5	126	6	8	9	13	17	3	4	5	11	18
Other	282	1	138	1	2	30	2	96	0	4	1	1	6
Total deposits	31,605	1,413	10,152	1,405	1,063	2,139	3,203	3,031	865	767	894	1,382	5,291
Deferred credit items	4,823	276	641	308	157	343	452	473	143	334	324	339	1,033
Other liabilities and accrued dividends ¹	1,809	113	674	59	114	143	71	228	44	29	53	76	205
TOTAL LIABILITIES	333,687	19,525	113,577	13,077	21,732	26,428	14,332	39,911	10,671	8,063	11,841	15,445	39,086
CAPITAL ACCOUNTS													
Capital paid in	2,952	103	858	116	169	201	286	338	69	79	105	226	402
Surplus	2,652	98	771	105	161	171	243	321	66	70	99	211	336
Other capital accounts	597	25	208	20	27	57	52	52	10	13	13	23	97
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	339,888	19,751	115,415	13,318	22,090	26,857	14,913	40,621	10,816	8,224	12,058	15,905	39,921
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	358,593	22,033	120,725	13,301	22,804	29,186	15,608	39,585	11,607	7,893	12,004	16,641	47,206
Less--Held by F.R. Banks	63,143	4,311	18,615	1,995	2,405	5,383	5,002	3,406	1,988	960	1,434	2,992	14,650
F.R. notes, net	295,450	17,722	102,110	11,306	20,399	23,803	10,606	36,179	9,619	6,933	10,570	13,648	32,556
Collateral held against F.R. notes													
Gold certificate account	11,059												
Special drawing rights certificate account	10,018												
Other eligible assets	0												
U.S. govt. and agency securities	274,373												
Total collateral	295,450												

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.