

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

October 1, 1992

Millions of dollars

Reserve balances of depository institutions at F.R. Banks, Reserve Bank credit, and related items	Averages of daily figures			Wednesday Sep 30, 1992
	Week ended Sep 30, 1992	Change from week ended		
		Sep 23, 1992	Oct 2, 1991	
Reserve Bank credit ^{1 2}	335,338	+ 10,317	+ 39,212	336,642
U.S. government securities				
Bought outright--system account	281,532	+ 937	+ 23,516	279,712
Held under repurchase agreements	13,947	+ 8,046	+ 13,947	16,685
Federal agency obligations				
Bought outright	5,534	0	- 620	5,534
Held under repurchase agreements	855	+ 660	+ 855	1,475
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	102	+ 79	+ 50	425
Seasonal credit	197	+ 2	- 94	184
Extended credit	0	0	- 1	0
Float	182	- 324	- 180	-200
Other F.R. assets	32,990	+ 917	+ 1,739	32,827
Gold stock	11,058	- 1	- 4	11,058
Special drawing rights certificate account	10,018	0	0	10,018
Treasury currency outstanding	21,383	+ 14	+ 494	21,383
Total factors supplying reserve funds	377,798	+ 10,330	+ 39,703	379,102
Currency in circulation*	317,356	- 831	+ 23,774	317,972
Treasury cash holdings*	522	- 7	- 85	527
Deposits, other than reserve balances, with F.R. Banks				
Treasury	21,297	+ 7,600	+ 12,899	24,586
Foreign	438	+ 141	+ 183	546
Service-related balances and adjustments ³	5,964	+ 204	+ 2,584	5,964
Other	275	- 14	- 1	295
Other F.R. liabilities and capital	8,278	+ 43	- 648	8,046
Total factors, other than reserve balances, absorbing reserve funds	354,130	+ 7,136	+ 38,706	357,936
Reserve balances with F.R. Banks ⁴	23,668	+ 3,193	+ 997	21,165

On September 30, 1992, marketable U.S. government securities held in custody by the Federal Reserve Banks for foreign official and international accounts were \$ 283.556 million, a change of + \$ 1.213 million for the week.

1 Net of \$ 5.843 million, daily average, matched sale-purchase transactions outstanding during the latest statement week, of which a net of \$ 5.843 million was with foreign official and international accounts. Includes securities loaned--fully secured by U.S. government securities.

2 Net of \$ 7.662 million matched sale-purchase transactions outstanding at the end of the latest statement week, of which a net of \$ 7.662 million was with foreign official and international accounts. Includes \$ 450 million securities loaned--fully secured U.S. government securities.

3 Consists of required clearing balances of \$ 5.608 million and adjustments of \$ 356 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.

** Estimated data (Atlanta District)

CONSOLIDATED STATEMENT OF CONDITION OF ALL FEDERAL RESERVE BANKS

Millions of dollars

	*	Wednesday Sep 30, 1992	Change since	
			Wednesday Sep 23, 1992	Wednesday Oct 2, 1991
ASSETS				
Gold certificate account		11,058	0	- 4
Special drawing rights certificate account		10,018	0	0
Coin		500	+ 2	- 82
Loans		609	+ 365	+ 314
Acceptances		0	0	0
Federal agency obligations				
Bought outright		5,534	0	- 620
Held under repurchase agreements ¹		1,475	+ 1,251	+ 1,475
U.S. government securities				
Bought outright--Bills		133,752	- 1,321	+ 6,348
Notes		112,376	+ 350	+ 14,005
Bonds		33,584	0	+ 1,971
Total bought outright ²		279,712	- 971	+ 22,324
Held under repurchase agreements ¹		16,685	+ 2,382	+ 16,685
Total U.S. government securities		296,397	+ 1,411	+ 39,008
Total loans and securities		304,015	+ 3,027	+ 40,177
Items in process of collection	(493)	5,277	- 149	- 898
Bank premises		1,019	- 1	+ 65
Other assets ³		31,887	+ 214	+ 674
TOTAL ASSETS	(493)	363,774	+ 3,093	+ 39,933
LIABILITIES				
Federal Reserve notes		297,615	+ 212	+ 23,171
Deposits				
Depository institutions		27,666	- 506	+ 1,139
U.S. Treasury--general account		24,586	+ 2,790	+ 16,690
Foreign--official accounts		546	+ 236	+ 330
Other		295	+ 40	+ 15
Total deposits		53,094	+ 2,560	+ 18,174
Deferred availability cash items	(493)	5,019	+ 382	- 310
Other liabilities and accrued dividends ⁴		1,843	+ 30	- 1,016
TOTAL LIABILITIES	(493)	357,571	+ 3,184	+ 40,018
CAPITAL ACCOUNTS				
Capital paid in		2,977	+ 4	+ 410
Surplus		2,652	0	+ 228
Other capital accounts		574	- 94	- 723

* 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 \$ 7.662 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes \$ 450 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 \$ 94 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.

** Estimated data (Atlanta District)

MATURITY DISTRIBUTION OF LOANS AND SECURITIES, SEPTEMBER 30, 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	507	0	Within 15 days	24,468	- 2,783	1,685	+ 1,210
16 days to 90 days	101	0	16 days to 90 days	67,062	- 590	747	+ 32
Over 90 days	0	0	91 days to 1 year	91,423	+ 4,315	1,221	- 2
			Over 1 year to 5 years	69,648	+ 469	2,465	+ 11
			Over 5 years to 10 years	17,165	0	737	0
			Over 10 years	26,631	0	154	0
Total	609	0	Total	296,397	+ 1,411	7,009	+ 1,251

Components may not add to totals due to rounding.

H.4.1 (b)

STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON SEPTEMBER 30, 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	11,058	705	4,044	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	500	19	14	41	31	100	46	43	28	16	28	39	94
Loans	609	0	350	25	0	0	13	51	57	61	26	19	8
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Federal agency obligations													
Bought outright	5,534	353	2,153	168	348	433	188	685	135	86	150	203	630
Held under repurchase agreements ¹	1,475	0	1,475	0	0	0	0	0	0	0	0	0	0
U.S. government securities													
Bought outright--Bills	133,752	8,543	52,034	4,071	8,419	10,459	4,553	16,565	3,273	2,084	3,618	4,907	15,226
Notes	112,376	7,178	43,718	3,420	7,073	8,787	3,826	13,918	2,750	1,751	3,040	4,123	12,792
Bonds	33,584	2,145	13,065	1,022	2,114	2,626	1,143	4,159	822	523	909	1,232	3,823
Total bought outright ²	279,712	17,866	108,817	8,514	17,606	21,872	9,523	34,642	6,844	4,359	7,567	10,261	31,841
Held under repurchase agreements ¹	16,685	0	16,685	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	296,397	17,866	125,502	8,514	17,606	21,872	9,523	34,642	6,844	4,359	7,567	10,261	31,841
Total loans and securities	304,015	18,219	129,480	8,707	17,954	22,305	9,724	35,379	7,036	4,507	7,742	10,484	32,479
Items in process of collection	5,770	265	657	290	319	436	790	550	228	384	279	413	1,160
Bank premises	1,019	89	140	44	35	125	57	112	29	32	52	157	146
Other assets ³	31,887	1,254	10,710	1,153	1,838	2,131	2,518	3,738	748	743	1,081	2,197	3,775
Interdistrict settlement account	0	-1,167	-17,729	+2,609	+889	+626	+1,589	-2,650	+3,586	+2,190	+4,137	+1,313	+4,607
TOTAL ASSETS	364,266	20,096	130,713	13,509	22,368	27,625	15,529	39,778	12,265	8,239	13,982	15,530	44,631

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 \$ 7,662 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes \$ 450 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 \$ 94 million in Treasury bills maturing within 90 days.

Components may not add to totals due to rounding.

** Estimated data (Atlanta District)

H.4.1 (c)

STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON SEPTEMBER 30, 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	297,615	18,092	97,934	11,190	20,580	24,534	11,227	35,203	11,025	7,024	12,439	13,091	35,277
Deposits													
Depository institutions	27,666	1,365	4,406	1,654	1,153	2,060	2,851	2,998	871	662	1,008	1,504	7,133
U.S. Treasury--general account	24,586	0	24,586	0	0	0	0	0	0	0	0	0	0
Foreign--official accounts	546	5	448	6	8	9	13	17	3	4	5	11	18
Other	295	2	125	1	1	52	1	97	0	6	3	1	6
Total deposits	53,094	1,371	29,565	1,661	1,162	2,121	2,865	3,112	875	672	1,016	1,517	7,156
Deferred credit items	5,512	298	641	364	160	403	770	534	177	354	260	395	1,156
Other liabilities and accrued dividends ¹	1,843	111	726	57	110	140	72	222	44	30	52	76	203
TOTAL LIABILITIES	358,063	19,872	128,866	13,272	22,013	27,197	14,934	39,072	12,121	8,079	13,767	15,079	43,791
CAPITAL ACCOUNTS													
Capital paid in	2,977	104	870	116	170	205	287	340	69	79	105	225	407
Surplus	2,652	98	771	105	161	171	243	321	66	70	99	211	336
Other capital accounts	574	22	205	17	24	52	66	45	9	11	11	14	98
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	364,266	20,096	130,713	13,509	22,368	27,625	15,529	39,778	12,265	8,239	13,982	15,530	44,631
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	357,496	21,735	117,087	13,256	22,872	29,356	16,184	38,673	12,987	7,825	13,854	16,624	47,043
Less--Held by F.R. Banks	59,891	3,644	19,153	2,066	2,292	4,822	4,958	3,470	1,962	802	1,415	3,533	11,766
F.R. notes, net	297,615	18,092	97,934	11,190	20,580	24,534	11,227	35,203	11,025	7,024	12,439	13,091	35,277
Collateral held against F.R. notes													
Gold certificate account	11,058												
Special drawing rights certificate account	10,018												
Other eligible assets	0												
U.S. govt. and agency securities	276,538												
Total collateral	297,615												

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.

** Estimated data (Atlanta District)