

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

November 12, 1992

Millions of dollars

Reserve balances of depository institutions at F.R. Banks, Reserve Bank credit, and related items	Averages of daily figures				Wednesday Nov 11, 1992	
	Week ended Nov 11, 1992	Change from week ended				
		Nov 4, 1992	Nov 13, 1991			
Reserve Bank credit ^{1, 2}	326,745	+ 3,252	+ 24,394	328,498		
U.S. government securities	285,068	- 625	+ 24,507	285,564		
Bought outright--system account	4,306	+ 4,306	+ 1,586	4,688		
Held under repurchase agreements						
Federal agency obligations	5,534	0	- 606	5,534		
Bought outright	288	+ 288	+ 244	533		
Held under repurchase agreements	0	0	0	0		
Acceptances						
Loans to depository institutions						
Adjustment credit	5	- 16	- 5	6		
Seasonal credit	43	- 20	- 50	41		
Extended credit	0	0	- 3	0		
Float	343	- 641	- 146	653		
Other F.R. assets	31,157	- 40	- 1,133	31,479		
Gold stock	11,059	0	+ 1	11,060		
Special drawing rights certificate account	10,018	0	0	10,018		
Treasury currency outstanding	21,426	+ 14	+ 476	21,426		
Total factors supplying reserve funds	369,248	+ 3,266	+ 24,871	371,002		
Currency in circulation*	323,149	+ 2,289	+ 24,121	324,384		
Treasury cash holdings*	501	- 3	- 131	501		
Deposits, other than reserve balances, with F.R. Banks						
Treasury	5,250	- 373	- 582	5,388		
Foreign	382	- 75	+ 204	264		
Service-related balances and adjustments ³	5,731	- 310	+ 1,969	5,731		
Other	294	- 10	+ 86	304		
Other F.R. liabilities and capital	7,533	+ 98	- 900	7,645		
Total factors, other than reserve balances, absorbing reserve funds	342,840	+ 1,616	+ 24,767	344,219		
Reserve balances with F.R. Banks ⁴	26,408	+ 1,650	+ 104	26,783		

On November 11, 1992, marketable U.S. government securities held in custody by the Federal Reserve Banks for foreign official and international accounts were \$ 297,628 million, a change of + \$ 4,663 million for the week.

1 Net of \$ 6,649 million, daily average, matched sale-purchase transactions outstanding during the latest statement week, of which a net of \$ 6,649 million was with foreign official and international accounts. Includes securities loaned--fully secured by U.S. government securities.

2 Net of \$ 6,332 million matched sale-purchase transactions outstanding at the end of the latest statement week, of which a net of \$ 6,332 million was with foreign official and international accounts. Includes \$ 340 million securities loaned--fully secured U.S. government securities.

3 Consists of required clearing balances of \$ 5,617 million and adjustments of \$ 114 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.

Worksheet for H.4.1 (a)

CONSOLIDATED STATEMENT OF CONDITION OF ALL FEDERAL RESERVE BANKS

Millions of dollars

	*	Wednesday Nov 11, 1992	Change since		
			Wednesday Nov 4, 1992	Wednesday Nov 13, 1991	
ASSETS					
Gold certificate account		11,060	0	+ 1	
Special drawing rights certificate account		10,018	0	0	
Coin		511	- 5	- 58	
Loans		46	- 8	- 75	
Acceptances		0	0	0	
Federal agency obligations					
Bought outright		5,534	0	- 605	
Held under repurchase agreements ¹		533	+ 533	+ 425	
U.S. government securities					
Bought outright--Bills		139,154	- 2,781	+ 6,574	
Notes		112,826	+ 250	+ 14,005	
Bonds		33,584	0	+ 1,971	
Total bought outright ²		285,564	- 2,531	+ 22,549	
Held under repurchase agreements ¹		4,688	+ 4,688	- 4,412	
Total U.S. government securities		290,252	+ 2,157	+ 18,137	
Total loans and securities		296,365	+ 2,682	+ 17,882	
Items in process of collection	(822)	7,485	+ 633	- 2,287	
Bank premises		1,026	+ 2	+ 57	
Other assets ³		30,573	+ 208	- 1,953	
TOTAL ASSETS	(822)	357,039	+ 3,521	+ 13,643	
LIABILITIES					
Federal Reserve notes		303,970	+ 2,505	+ 24,095	
Deposits					
Depository institutions		32,634	+ 1,557	- 9,927	
U.S. Treasury--general account		5,388	- 1,552	+ 1,110	
Foreign--official accounts		264	- 277	+ 74	
Other		304	+ 24	+ 91	
Total deposits		38,591	- 248	- 8,652	
Deferred availability cash items	(822)	6,832	+ 949	- 1,006	
Other liabilities and accrued dividends ⁴		1,788	+ 25	- 1,001	
TOTAL LIABILITIES	(822)	351,182	+ 3,231	+ 13,436	
CAPITAL ACCOUNTS					
Capital paid in		3,021	- 20	+ 389	
Surplus		2,586	+ 86	+ 163	
Other capital accounts		250	+ 224	- 345	

* 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 \$ 6,332 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes \$ 340 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 \$ 90 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, NOVEMBER 11, 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	19	0	Within 15 days	16,936	- 3,289	653	+ 653
16 days to 90 days	28	0	16 days to 90 days	66,809	+ 5,417	831	- 120
Over 90 days	0	0	91 days to 1 year	93,643	- 221	1,204	0
			Over 1 year to 5 years	69,220	+ 250	2,503	0
			Over 5 years to 10 years	17,014	0	722	0
			Over 10 years	26,631	0	154	0
Total	46	0	Total	290,252	+ 2,157	6,067	+ 533

Components may not add to totals due to rounding.

STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON NOVEMBER 11, 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	511	21	15	41	26	102	49	41	28	18	34	36	99
Loans	46	1	0	3	0	0	0	1	11	11	11	6	2
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	533	0	533	0	0	0	0	0	0	0	0	0	0
U.S. government securities													
Bought outright--Bills	139,154	8,888	54,135	4,235	8,759	10,881	4,737	17,234	3,405	2,169	3,764	5,105	15,841
Notes	112,826	7,207	43,893	3,434	7,101	8,822	3,841	13,974	2,761	1,758	3,052	4,139	12,844
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	285,564	18,240	111,094	8,692	17,974	22,330	9,722	35,367	6,987	4,450	7,725	10,476	32,507
Held under repurchase agreements ¹	4,688	0	4,688	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	290,252	18,240	115,782	8,692	17,974	22,330	9,722	35,367	6,987	4,450	7,725	10,476	32,507
Total loans and securities	296,365	18,594	118,468	8,864	18,322	22,762	9,910	36,053	7,133	4,548	7,886	10,685	33,140
Items in process of collection													
Bank premises	8,307	431	1,022	575	444	613	970	714	318	598	519	511	1,589
Other assets ³	1,026	89	141	44	35	126	57	112	29	32	52	164	146
Interdistrict settlement account	30,573	1,261	9,779	1,131	1,855	2,157	2,409	3,687	741	723	1,053	2,119	3,659
TOTAL ASSETS	357,861	21,057	114,182	14,206	24,116	28,598	17,495	40,477	13,838	8,358	15,102	16,651	43,781

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 \$ 6,332 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes \$ 340 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 \$ 90 million in Treasury bills maturing within 90 days.

Components may not add to totals due to rounding.

STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON NOVEMBER 11, 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	303,970	18,508	99,025	11,469	20,976	24,807	12,047	35,571	12,190	6,995	13,179	13,350	35,855
Deposits													
Depository institutions	32,634	1,801	6,079	1,871	2,374	2,545	4,040	3,233	1,202	690	1,193	2,236	5,371
U.S. Treasury--general account	5,388	0	5,388	0	0	0	0	0	0	0	0	0	0
Foreign--official accounts	264	5	166	6	8	9	13	17	3	4	5	11	18
Other	304	1	115	1	1	57	1	91	0	4	3	27	4
Total deposits	38,591	1,807	11,748	1,877	2,383	2,612	4,054	3,341	1,206	697	1,201	2,274	5,393
Deferred credit items	7,654	412	916	582	305	635	807	674	265	492	474	572	1,520
Other liabilities and accrued dividends ¹	1,788	109	694	58	108	140	71	216	42	29	53	75	195
TOTAL LIABILITIES	352,003	20,835	112,382	13,986	23,771	28,194	16,979	39,802	13,703	8,213	14,906	16,270	42,962
CAPITAL ACCOUNTS													
Capital paid in	3,021	104	880	117	175	209	289	345	69	79	106	204	444
Surplus	2,586	98	771	103	161	171	227	321	66	65	90	177	336
Other capital accounts	250	20	149	0	8	25	0	9	0	0	0	0	39
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	357,861	21,057	114,182	14,206	24,116	28,598	17,495	40,477	13,838	8,358	15,102	16,651	43,781
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	357,775	21,715	115,490	13,131	23,068	30,285	16,622	38,761	13,800	7,754	14,389	16,447	46,312
Less--Held by F.R. Banks	53,805	3,207	16,465	1,662	2,093	5,478	4,575	3,190	1,610	759	1,211	3,097	10,457
F.R. notes, net	303,970	18,508	99,025	11,469	20,976	24,807	12,047	35,571	12,190	6,995	13,179	13,350	35,855
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	282,893												
Total collateral	303,970												

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.