

FEDERAL RESERVE statistical release



H.4.1

Factors Affecting Reserve Balances of Depository Institutions and Condition Statement of Federal Reserve Banks

November 10, 2005

1. Factors Affecting Reserve Balances of Depository Institutions

Millions of dollars

Reserve Bank credit, related items, and reserve balances of depository institutions at Federal Reserve Banks	Averages of daily figures			Wednesday Nov 9, 2005
	Week ended Nov 9, 2005	Change from week ended		
		Nov 2, 2005	Nov 10, 2004	
Reserve Bank credit	799,326	- 2,561	+ 24,559	807,045
Securities held outright	741,036	+ 511	+ 32,213	741,717
U.S. Treasury ¹	741,036	+ 511	+ 32,213	741,717
Bills ²	270,819	+ 108	+ 11,181	271,018
Notes and bonds, nominal ²	447,135	+ 343	+ 15,807	447,592
Notes and bonds, inflation-indexed ²	19,983	0	+ 4,300	19,983
Inflation compensation ³	3,098	+ 60	+ 924	3,122
Federal agency ²	0	0	0	0
Repurchase agreements ⁴	17,857	- 2,679	- 5,786	24,500
Loans to depository institutions	119	- 35	+ 34	131
Primary credit	3	- 2	- 3	13
Secondary credit	0	0	0	0
Seasonal credit	116	- 32	+ 37	118
Float	237	- 134	+ 171	506
Other Federal Reserve assets	40,078	- 224	- 2,071	40,191
Gold stock	11,041	0	- 2	11,041
Special drawing rights certificate account	2,200	0	0	2,200
Treasury currency outstanding ⁵	36,499	+ 14	+ 118	36,499
Total factors supplying reserve funds	849,066	- 2,547	+ 24,675	856,784
Currency in circulation ⁵	770,920	+ 2,463	+ 25,435	775,162
Reverse repurchase agreements ⁶	24,959	- 388	- 2,151	25,021
Foreign official and international accounts	24,959	- 388	- 2,151	25,021
Dealers	0	0	0	0
Treasury cash holdings	225	+ 12	- 78	221
Deposits with F.R. Banks, other than reserve balances	14,137	- 40	- 1,861	14,515
U.S. Treasury, general account	5,002	+ 21	- 10	5,388
Foreign official	85	- 20	- 37	83
Service-related	8,781	- 1	- 1,790	8,781
Required clearing balances	8,781	- 1	- 1,790	8,781
Adjustments to compensate for float	0	0	0	0
Other	270	- 38	- 23	264
Other liabilities and capital	31,574	- 298	+ 7,495	31,345
Total factors, other than reserve balances, absorbing reserve funds	841,816	+ 1,751	+ 28,840	846,264
Reserve balances with Federal Reserve Banks	7,250	- 4,298	- 4,166	10,520
Memo (off-balance-sheet items):				
Marketable securities held in custody for foreign official and international accounts ^{2,7}	1,477,813	- 13	+ 171,867	1,479,820
U.S. Treasury	1,083,934	- 2,543	+ 25,235	1,085,002
Federal agency	393,879	+ 2,529	+ 146,632	394,818
Securities lent to dealers	4,343	+ 1,220	+ 2,644	5,034

Note: Components may not sum to totals because of rounding.

1. Includes securities lent to dealers, which are fully collateralized by other U.S. Treasury securities.
2. Face value of the securities.
3. Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.
4. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
5. Estimated.
6. Cash value of agreements, which are collateralized by U.S. Treasury securities.
7. Includes U.S. Treasury STRIPS and other zero coupon bonds at face value.

Sources: Federal Reserve Banks and the U.S. Department of the Treasury.

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2. Consolidated Statement of Condition of All Federal Reserve Banks

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Change since		
		Wednesday Nov 9, 2005	Wednesday Nov 2, 2005	Wednesday Nov 10, 2004
Assets				
Gold certificate account		11,036	0	- 3
Special drawing rights certificate account		2,200	0	0
Coin		730	+ 3	- 42
Securities, repurchase agreements, and loans		766,348	+ 11,106	+ 27,861
Securities held outright		741,717	+ 1,103	+ 32,808
U.S. Treasury ¹		741,717	+ 1,103	+ 32,808
Bills ²		271,018	+ 237	+ 11,298
Notes and bonds, nominal ²		447,592	+ 800	+ 16,264
Notes and bonds, inflation-indexed ²		19,983	0	+ 4,300
Inflation compensation ³		3,122	+ 65	+ 944
Federal agency ²		0	0	0
Repurchase agreements ⁴		24,500	+ 10,000	- 5,000
Loans		131	+ 2	+ 54
Items in process of collection	(893)	7,107	- 743	+ 36
Bank premises		1,842	- 1	+ 97
Other assets ⁵		38,288	+ 84	- 2,229
Total assets	(893)	827,552	+ 10,450	+ 25,720
Liabilities				
Federal Reserve notes, net of F.R. Bank holdings		739,610	+ 5,087	+ 25,386
Reverse repurchase agreements ⁶		25,021	+ 82	- 2,446
Deposits	(- 5)	25,177	+ 6,443	- 4,615
Depository institutions		19,443	+ 5,630	- 5,399
U.S. Treasury, general account		5,388	+ 889	+ 823
Foreign official		83	- 23	+ 1
Other	(- 5)	264	- 52	- 40
Deferred availability cash items	(898)	6,398	- 1,071	- 181
Other liabilities and accrued dividends ⁷		4,097	+ 66	+ 1,210
Total liabilities	(893)	800,304	+ 10,608	+ 19,356
Capital accounts				
Capital paid in		13,446	- 9	+ 2,829
Surplus		11,625	- 5	+ 2,778
Other capital accounts		2,177	- 145	+ 758
Total capital		27,248	- 158	+ 6,365

Note: Components may not sum to totals because of rounding.

1. Includes securities lent to dealers, which are fully collateralized by other U.S. Treasury securities.
2. Face value of the securities.
3. Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.
4. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
5. Includes assets denominated in foreign currencies, which are revalued daily at market exchange rates.
6. Cash value of agreements, which are collateralized by U.S. Treasury securities.
7. Includes exchange-translation account reflecting the daily revaluation at market exchange rates of foreign exchange commitments.

3. Maturity Distribution of Loans and Securities, November 9, 2005

Millions of dollars

Maturity	Loans	U.S. Treasury securities ¹		Federal agency securities		Repurchase agreements ²	Reverse repurchase agreements ²
		Holdings	Weekly changes	Holdings	Weekly changes		
Within 15 days	20	40,966	- 16,697	0	0	24,500	25,021
16 days to 90 days	111	175,588	+ 16,842	0	0	0	0
91 days to 1 year	0	182,941	+ 93	0	0	...	...
Over 1 year to 5 years	...	210,677	+ 26	0	0	...	...
Over 5 years to 10 years	...	53,429	+ 812	0	0	...	...
Over 10 years	...	78,117	+ 28	0	0	...	...
All	131	741,717	+ 1,103	0	0	24,500	25,021

Note: Components may not sum to totals because of rounding.

... Not applicable.

1. Includes the original face value of inflation-indexed securities and compensation that adjusts for the effect of inflation on the original face value of such securities.
2. Cash value of agreements classified by remaining maturity of the agreements.

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4. Statement of Condition of Each Federal Reserve Bank on November 9, 2005

Millions of dollars

Assets, liabilities, and capital	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
Assets													
Gold certificate account	11,036	510	4,354	432	453	836	945	928	327	212	318	549	1,172
Special drawing rights certificate acct.	2,200	115	874	83	104	147	166	212	71	30	66	98	234
Coin	730	31	52	50	54	62	100	76	36	21	62	73	113
Securities, repurchase agreements, and loans	766,348	37,948	318,626	26,317	31,334	56,605	57,387	66,833	23,047	15,519	20,996	36,531	75,205
Securities held outright	741,717	37,948	294,116	26,312	31,334	56,605	57,383	66,795	23,016	15,491	20,979	36,531	75,205
U.S. Treasury ¹	741,717	37,948	294,116	26,312	31,334	56,605	57,383	66,795	23,016	15,491	20,979	36,531	75,205
Bills ²	271,018	13,866	107,468	9,614	11,449	20,683	20,967	24,406	8,410	5,660	7,666	13,348	27,480
Notes and bonds ³	470,698	24,082	186,648	16,698	19,885	35,922	36,416	42,389	14,606	9,831	13,313	23,183	47,726
Federal agency ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements ⁴	24,500	0	24,500	0	0	0	0	0	0	0	0	0	0
Loans	131	0	10	5	0	0	4	38	30	27	17	0	0
Items in process of collection	8,001	379	453	361	481	450	1,902	467	320	325	765	449	1,649
Bank premises	1,842	108	204	53	157	143	272	211	69	120	80	261	164
Other assets ⁵	38,288	3,237	14,589	1,073	2,467	4,827	2,213	2,691	936	771	717	1,049	3,718
Interdistrict settlement account	0	- 3,022	-25,266	+ 6,481	+ 915	+ 7,008	+ 2,416	+ 1,480	- 50	- 765	+ 181	- 4,854	+15,474
Total assets	828,445	39,307	313,886	34,851	35,965	70,078	65,402	72,899	24,755	16,233	23,184	34,156	97,730

Note: Components may not sum to totals because of rounding.

1. Includes securities lent to dealers, which are fully collateralized by other U.S. Treasury securities.
2. Face value of the securities.
3. Includes the original face value of inflation-indexed securities and compensation that adjusts for the effect of inflation on the original face value of such securities.
4. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
5. Includes assets denominated in foreign currencies, which are revalued daily at market exchange rates.

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4. Statement of Condition of Each Federal Reserve Bank on November 9, 2005 (continued)

Millions of dollars

Assets, liabilities, and capital	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
Liabilities													
Federal Reserve notes outstanding	896,613	39,021	329,875	37,453	36,483	68,633	81,105	77,053	26,382	17,006	26,206	47,966	109,430
Less: notes held by F.R. Banks	157,002	4,603	45,364	6,139	5,657	12,792	22,602	10,614	3,554	2,633	5,440	16,797	20,806
Federal Reserve notes, net	739,610	34,418	284,511	31,315	30,826	55,841	58,503	66,438	22,828	14,373	20,765	31,168	88,625
Reverse repurchase agreements ¹	25,021	1,280	9,922	888	1,057	1,910	1,936	2,253	776	523	708	1,232	2,537
Deposits	25,172	1,107	9,808	539	1,297	4,438	1,956	1,726	451	304	633	680	2,234
Depository institutions	19,443	1,101	4,201	538	1,293	4,338	1,959	1,723	447	303	632	679	2,229
U.S. Treasury, general account	5,388	0	5,388	0	0	0	0	0	0	0	0	0	0
Foreign official	83	5	54	1	4	7	2	3	1	1	1	0	4
Other	259	1	165	0	0	92	-5	1	3	0	1	0	0
Deferred availability cash items	7,296	623	778	620	504	519	902	340	162	417	595	548	1,287
Other liabilities and accrued dividends ²	4,097	212	1,401	166	208	434	330	373	148	115	128	203	377
Total liabilities	801,197	37,640	306,420	33,527	33,892	63,142	63,626	71,132	24,366	15,731	22,830	33,832	95,059
Capital													
Capital paid in	13,446	316	3,660	746	1,010	3,939	865	875	143	245	171	149	1,326
Surplus	11,625	1,350	3,430	294	1,063	2,148	516	763	236	254	153	135	1,283
Other capital	2,177	0	376	284	0	849	394	129	10	3	30	40	62
Total liabilities and capital	828,445	39,307	313,886	34,851	35,965	70,078	65,402	72,899	24,755	16,233	23,184	34,156	97,730

Note: Components may not sum to totals because of rounding.

1. Cash value of agreements, which are collateralized by U.S. Treasury securities.

2. Includes exchange-translation account reflecting the daily revaluation at market exchange rates of foreign exchange commitments.

**5. Collateral Held against Federal Reserve Notes:
Federal Reserve Agents' Accounts**

Millions of dollars

Federal Reserve notes and collateral	Wednesday Nov 9, 2005
Federal Reserve notes outstanding	896,613
Less: Notes held by F.R. Banks not subject to collateralization	157,002
Federal Reserve notes to be collateralized	739,610
Collateral held against Federal Reserve notes	739,610
Gold certificate account	11,036
Special drawing rights certificate account	2,200
U.S. Treasury and agency securities pledged ¹	726,374
Other assets pledged	0
Memo:	
Total U.S. Treasury and agency securities ¹	766,217
Less: face value of securities under reverse repurchase agreements	25,050
U.S. Treasury and agency securities eligible to be pledged	741,166

Note: Components may not sum to totals because of rounding.

1. Includes face value of U.S. Treasury and agency securities held outright, compensation to adjust for the effect of inflation on the original face value of inflation-indexed securities, and cash value of repurchase agreements.