

F.125 Government-Sponsored Enterprises (1)

Billions of dollars; quarterly figures are seasonally adjusted annual rates

			2021	2022	2023	2022		2023				
						Q3	Q4	Q1	Q2	Q3	Q4	
1	FA406000105	Gross saving	5.5	5.9	5.4	5.7	5.4	5.4	5.4	5.4	5.5	1
2	FA405013005	Fixed nonresidential investment	0.5	0.5	0.6	0.5	0.5	0.5	0.6	0.6	0.6	2
3	FA404090005	Net acquisition of financial assets	582.9	945.6	134.2	924.8	751.8	1568.8	-616.6	-232.5	-183.0	3
4	FA403020005	Checkable deposits and currency	-29.9	6.5	-22.2	-38.2	97.4	18.4	-41.0	-11.4	-54.6	4
5	FA403030005	Time and savings deposits	-2.2	16.4	4.3	13.0	37.6	8.5	19.6	-7.5	-3.5	5
6	FA402050005	Federal funds and security repos	-2.8	42.5	17.7	108.8	-209.0	443.4	54.1	-290.0	-136.6	6
7	FA404022005	Debt securities	-71.2	13.9	42.6	37.0	-15.4	25.1	68.1	55.8	21.3	7
8	FA403069105	Open market paper	-2.6	5.5	1.4	7.8	1.5	-3.6	2.7	4.2	2.2	8
9	FA403061105	Treasury securities	-43.2	-18.4	-1.5	-14.4	-52.8	-39.4	16.6	19.2	-2.4	9
10	FA403061705	Agency- and GSE-backed securities	-23.8	25.8	40.5	41.5	35.2	66.1	45.6	29.8	20.6	10
11	FA403062005	Municipal securities	-0.4	-0.2	-0.1	-0.0	-0.3	0.0	-0.3	-0.1	-0.0	11
12	FA403063005	Corporate and foreign bonds	-1.2	1.3	2.2	2.1	1.0	2.0	3.4	2.6	0.9	12
13	FA404023005	Loans	719.5	903.7	87.9	833.4	808.6	1086.2	-716.3	-6.2	-12.1	13
14	FA403069305	Other loans and advances	-63.6	502.8	-17.7	593.7	662.1	1022.1	-877.8	-153.8	-61.3	14
15	FA403069385	Sallie Mae	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	15
16	FA403069345	Farm Credit System	11.2	17.8	21.2	14.5	24.4	10.9	15.3	32.2	26.6	16
17	FA403069330	FHLB loans	-74.9	485.0	-38.9	579.3	637.7	1011.2	-893.1	-185.9	-87.9	17
18	FA403065005	Mortgages	783.1	400.9	105.6	239.7	146.5	64.1	161.5	147.6	49.2	18
19	FA403065105	One-to-four-family residential	738.9	349.3	54.1	206.8	33.3	36.5	101.3	82.0	-3.5	19
20	FA403065195	Consolidated trusts (2)	833.9	363.1	59.5	242.7	-34.7	102.2	140.9	60.7	-66.0	20
21	FA403065185	Other	-94.9	-13.7	-5.4	-35.9	68.0	-65.7	-39.6	21.3	62.5	21
22	FA403065405	Multifamily residential	25.5	44.4	41.0	26.7	105.9	18.2	49.5	55.6	40.7	22
23	FA403065495	Consolidated trusts (2)	36.5	40.1	45.3	25.9	62.7	37.1	53.1	56.2	34.8	23
24	FA403065485	Other	-10.9	4.2	-4.3	0.8	43.1	-18.9	-3.7	-0.6	5.9	24
25	FA403065605	Farm	18.7	7.2	10.5	6.2	7.3	9.4	10.8	10.0	12.0	25
26	FA403066005	Consumer credit	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	26
27	FA403093005	Miscellaneous assets	-30.5	-37.5	3.9	-29.2	32.6	-12.7	-1.2	26.8	2.5	27
28	FA404194005	Net increase in liabilities and equity	533.2	827.2	122.0	967.6	737.2	1415.8	-605.8	-176.4	-145.5	28
29	FA404190005	Net increase in liabilities	533.9	807.2	118.5	944.3	711.1	1369.5	-584.8	-167.9	-142.7	29
30	FA402150005	Federal funds and security repos	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	30
31	FA403161705	Debt securities (GSE issues) (3)	539.4	793.3	98.3	841.6	695.7	1431.6	-588.8	-292.9	-156.7	31
32	FA403161795	Consolidated trusts (2)	870.3	403.2	104.8	268.7	28.0	139.3	194.1	116.9	-31.2	32
33	FA403161785	Other	-330.9	390.1	-6.5	572.9	667.6	1292.3	-782.9	-409.8	-125.5	33
34	FA403169283	Loans (U.S. government loans)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	34
35	FA403190005	Miscellaneous liabilities	-5.5	14.0	20.2	102.8	15.4	-62.1	4.0	125.0	14.0	35
36	FA403181105	Net equity issues	-0.8	20.0	3.5	23.3	26.1	46.2	-21.0	-8.5	-2.8	36
37	FA403164105	Corporate equities	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	37
38	FA403192405	Equity in GSEs	-0.9	20.0	3.5	23.3	26.1	46.2	-21.0	-8.5	-2.8	38
39	FA407005005	Discrepancy	-44.7	-113.1	-7.3	47.9	-9.7	-148.2	15.7	60.9	42.4	39

(1) Federal Home Loan Banks, Fannie Mae, Freddie Mac, Farmer Mac, Farm Credit System, the Financing Corporation, and the Resolution Funding Corporation. The Student Loan Marketing Association (Sallie Mae) was included until it was fully privatized in 2004:Q4. Beginning 2010:Q1, almost all Fannie Mae and Freddie Mac mortgage pools (F.126) are consolidated on Fannie Mae's and Freddie Mac's balance sheets (F.125).

(2) Consolidated trusts refers to the unpaid balance of securitized mortgages Fannie Mae and Freddie Mac moved on to their balance sheets at the beginning of 2010 in response to new accounting rules.

(3) Such issues are classified as agency- and GSE-backed securities.

F.126 Agency- and GSE-Backed Mortgage Pools (1)

Billions of dollars; quarterly figures are seasonally adjusted annual rates

1	FA413065005	Net acquisition of financial assets	73.5	186.1	182.7	209.3	181.7	139.7	193.2	222.5	175.5	1
2	FA413065105	One-to-four-family residential mortgages	35.4	178.3	174.1	205.9	178.4	142.9	186.8	212.7	153.9	2
3	FA413065405	Multifamily residential mortgages	37.7	7.9	8.0	3.4	3.4	-3.2	3.9	9.9	21.4	3
4	FA413065505	Commercial mortgages	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	4
5	FA413065605	Farm mortgages	0.3	-0.1	0.7	-0.0	-0.2	-0.0	2.5	-0.1	0.3	5
6	FA413065005	Net increase in pool securities (liabilities) (2)	73.5	186.1	182.7	209.3	181.7	139.7	193.2	222.5	175.5	6

(1) Ginnie Mae, Fannie Mae, Freddie Mac, Farmer Mac, and Farmers Home Administration pools. Beginning 2010:Q1, almost all Fannie Mae and Freddie Mac mortgage pools (F.126) are consolidated on Fannie Mae's and Freddie Mac's balance sheets (table F.125). Also includes agency- and GSE-backed mortgage pool securities that are used as collateral for agency- and GSE-backed CMOs and privately issued CMOs. Excludes Federal Financing Bank holdings of pool securities, which are included with federal government mortgages and other loans and advances.

(2) Such issues are classified as agency- and GSE-backed securities.