



H.4.1

## Factors Affecting Reserve Balances

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## FEDERAL RESERVE

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## H.4.1

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

October 7, 1999

Millions of dollars

Reserve balances of depository institutions at F.R. Banks, Reserve Bank credit, and related items	Averages of daily figures			
	Week ended Oct 6, 1999	Change from week ended Sep 29, 1999	Oct 7, 1998	Wednesday Oct 6, 1999
Reserve Bank Credit	539,749	+ 2,335	+ 51,291	540,293
U.S. government securities (1)				
Bought outright-system account (2,3)	490,373	+ 407	+ 43,637	491,266
Held under repurchase agreements	2,981	+ 110	- 759	2,160
Federal agency obligations (1)				
Bought outright	229	- 9	- 174	228
Held under repurchase agreements	10,548	+ 820	+ 7,737	7,110
Repurchase agreements -- triparty (4)	573	+ 573	+ 573	4,011
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	82	- 19	- 233	142
Seasonal credit	283	- 21	+ 151	272
Special Liquidity Facility	1	+ 1	+ 1	5
Extended credit	0	0	0	0
Float	555	+ 329	+ 269	896
Other F.R. assets	34,124	+ 145	+ 88	34,203
Gold stock	11,050	+ 2	+ 6	11,050
Special drawing rights certificate account	7,200	0	- 2,000	7,200
Treasury currency outstanding	27,277	+ 14	+ 1,266	27,277
Total factors supplying reserve funds	585,276	+ 2,352	+ 50,564	585,820
Currency in circulation*	544,944	+ 2,541	+ 51,008	547,578
Reverse repurchase agreements -- triparty (4)	0	0	0	0
Treasury cash holdings*	93	0	+ 1	97
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,457	- 1,946	- 322	5,259
Foreign	167	- 51	- 27	178
Service-related balances and adjustments (5)	7,393	+ 68	+ 435	7,393
Other	271	+ 48	- 152	274
Other F.R. liabilities and capital	18,801	+ 195	+ 1,120	18,380
Total factors, other than reserve balances, absorbing reserve funds	577,125	+ 855	+ 52,062	579,159
Reserve balances with F.R. Banks (6)	8,150	+ 1,497	- 1,499	6,661

On October 6, 1999, the face amount of marketable U.S. government securities held in custody by the Federal Reserve Banks for foreign official and international accounts was 613,704 million, a change of -\$ 4,291 million for the week. The total includes the face value of U.S. Treasury strips and other zero coupon bonds.

- 1 Face value of the securities.
- 2 Net of \$ 17,182 million (daily average over statement week) and \$ 16,290 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which \$ 17,182 million (daily average) and \$ 16,290 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of \$ 2,470 million (daily average) and \$ 1,611 million (outstanding on Wednesday statement date) that are fully collateralized by other U.S. government securities.
- 3 Includes \$ 5,108 million of inflation-indexed securities valued at the original face amount and \$ 174 million of compensation that adjusts for the effects of inflation on the principal of such securities.
- 4 Cash value of agreements arranged through third-party custodial banks. These agreements are collateralized by U.S. government and federal agency securities.
- 5 Consists of required clearing balances of \$ 6,816 million and adjustments of \$ 577 million to compensate for float.
- 6 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

ASSETS	*	Change Since		
		Wednesday Oct 6, 1999	Wednesday Sep 29, 1999	Wednesday Oct 7, 1998
Gold certificate account		11,050	+ 2	+ 6
Special drawing rights certificate account		7,200	0	- 2,000
Coin		298	+ 11	- 111
Loans		419	+ 1	+ 289
Acceptances		0	0	0
Repurchase agreements -- triparty (1)		4,011	+ 4,011	+ 4,011
Federal agency obligations (2)				
Bought outright		228	- 10	- 175
Held under repurchase agreements		7,110	- 4,073	+ 4,270
U.S. government securities (2)				
Bought outright--Bills		199,410	+ 245	+ 3,194
Notes (3)		211,803	+ 2	+ 27,616
Bonds (4)		80,053	0	+ 12,999

Total bought outright (5)		491,266	+	247	+	43,809
Held under repurchase agreements (1)		2,160	-	3,060	-	2,378
Total U.S. government securities		493,426	-	2,813	+	41,431
Total loans and securities		505,194	-	2,884	+	49,826
Items in process of collection	(687)	9,050	+	2,072	+	1,010
Bank premises		1,340	+	3	+	44
Other assets (6)		32,829	-	180	-	80
TOTAL ASSETS	(687)	566,961	-	976	+	48,695
LIABILITIES						
Federal Reserve notes		520,697	+	3,498	+	50,317
Reverse repurchase agreements -- triparty (1)		0		0		0
Deposits						
Depository institutions		14,067	-	2,929	-	3,883
U.S. Treasury--general account		5,259	-	2,973	-	32
Foreign--official accounts		178	-	13	-	18
Other	(0)	274	+	83	-	153
Total deposits	(0)	19,777	+	5,832	-	4,088
Deferred availability cash items	(687)	8,106	+	1,463	+	983
Other liabilities and accrued dividends (7)		4,683	-	329	+	177
TOTAL LIABILITIES	(687)	553,263	-	1,201	+	47,389
CAPITAL ACCOUNTS						
Capital paid in		6,333	+	4	+	419
Surplus		5,952		0	+	732
Other capital accounts		1,412	+	220	+	155

\*Figures in parentheses are the eliminations made in the consolidation process.

1 Cash value of agreements arranged through third-party custodial banks.

2 Face value of the securities.

3 Includes \$ 3,938 million of inflation-indexed securities valued at the original face amount and \$ 144 million of compensation that adjusts for the effects of inflation on the principal of such securities.

4 Includes \$ 1,170 million of inflation-indexed securities valued at the original face amount and \$ 31 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of \$ 16,290 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 1,611 million that are fully collateralized by other U.S. government securities.

6 Includes assets denominated in foreign currencies, revalued monthly at market exchange rates.

7 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, October 6, 1999

Holdings of securities include securities held under repurchase agreements, which are classified according to remaining maturity.

Millions of dollars

Loans	U.S. government securities (1,2)		Federal agency obligations(2)		Repurchase Agreements Triparty(3)	Reverse Repurchase Agreements Triparty(3)
	Holdings	Weekly changes	Holdings	Weekly changes		
Within 15 days	192	14,900 - 4,410	7,140	- 4,083	4,011	0
16 to 90 days	227	99,028 + 1,654	17	0	0	0
91 days to 1 year	0	143,316 + 1,089	51	0	-----	-----
Over 1 to 5 years		121,199 - 1,150	10	0	-----	-----
Over 5 to 10 years		50,205 + 1	120	0	-----	-----
Over 10 years		64,777 0	0	0	-----	-----
Total	419	493,426 - 2,813	7,338	- 4,083	4,011	0

1 Includes \$ 5,108 million of inflation-indexed securities valued at the original face amount and \$ 174 million of compensation that adjusts for the effects of inflation on the principal of such securities.

2 Includes face value of securities held under repurchase agreements classified by the remaining maturity of the agreements.

3 Cash value of agreements arranged through third-party custodial banks classified by remaining maturity of the agreements.

Components may not add to totals due to rounding.

#### H.4.1 (b)

#### STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON October 6, 1999

Millions of dollars

ASSETS	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
Gold certificate account	11,050	533	4,437	319	566	834	724	993	337	1
Special drawing rights certif. acct.	7,200	357	2,823	217	348	599	523	637	204	
Coin	298	6	13	14	23	44	36	33	20	
Loans	419	2	0	0	5	0	110	78	88	
Acceptances	0	0	0	0	0	0	0	0	0	
Repurchase Agreements -- triparty(1)	4,011	0	4,011	0	0	0	0	0	0	
Federal agency obligations(2)										
Bought outright	228	12	91	7	13	17	14	21	7	
Held under repurchase agreements	7,110	0	7,110	0	0	0	0	0	0	
U.S. government securities(2)										
Bought outright--Bills	199,410	10,312	79,414	5,973	11,543	15,002	12,138	18,729	6,559	2,3
Notes (3)	211,803	10,953	84,350	6,344	12,260	15,934	12,892	19,893	6,967	2,5
Bonds (4)	80,053	4,140	31,881	2,398	4,634	6,022	4,873	7,519	2,633	9
Total bought outright(5)	491,266	25,405	195,644	14,714	28,437	36,958	29,903	46,140	16,160	5,8
Held under repurchase agreements	2,160	0	2,160	0	0	0	0	0	0	
Total U.S. govt. securities	493,426	25,405	197,804	14,714	28,437	36,958	29,903	46,140	16,160	5,8
Total loans and securities	505,194	25,419	209,016	14,721	28,455	36,975	30,027	46,239	16,255	5,9
Items in process of collection	9,736	371	1,210	398	318	712	919	1,159	563	7
Bank premises	1,340	93	164	50	156	124	124	107	32	1
Other assets(5)	32,829	1,485	10,837	967	1,946	4,574	2,078	2,951	820	7
Interdistrict settlement account	0	+ 2,671	+ 5,933	+ 5,066	- 659	- 9,303	+ 5,348	+14,880	+ 2,547	- 5,5
TOTAL ASSETS	567,648	30,935	234,434	21,752	31,153	34,559	39,779	67,000	20,779	2,1

1 Cash value of agreements arranged through third-party custodial banks. These agreements are collateralized by U.S. government and federal agency securities.

2 Face value of the securities.

- 3 Includes \$ 3,938 million of inflation-indexed securities valued at the original face amount and \$ 144 million of compensation that adjusts for the effects of inflation on the principal of such securities.
- 4 Includes \$ 1,170 million of inflation-indexed securities valued at the original face amount and \$ 31 million of compensation that adjusts for the effects of inflation on the principal of such securities.
- 5 Net of \$ 16,290 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 1,611 million that are fully collateralized by other U.S. government securities.
- 6 Includes assets denominated in foreign currencies, revalued monthly at market exchange rates.

Components may not add to totals due to rounding.

H.4.1 (c)

STATEMENT OF CONDITION OF EACH FEDERAL RESERVE BANK ON October 6, 1999  
Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
<b>LIABILITIES</b>										
Federal Reserve notes	520,697	28,831	220,422	20,205	28,732	28,811	36,304	62,602	19,192	
Reverse repurchase agreements--triparty(1)	0	0	0	0	0	0	0	0	0	
<b>Deposits</b>										
Depository institutions	14,067	859	2,707	664	838	1,198	1,239	1,975	769	
U.S. Treasury--general account	5,259	0	5,259	0	0	0	0	0	0	
Foreign--official accounts	178	7	62	4	10	30	10	14	3	
Other	274	0	139	0	1	120	4	1	4	
Total deposits	19,778	866	8,167	669	848	1,348	1,253	1,990	775	
Deferred credit items	8,793	393	1,070	314	405	705	999	716	309	
Other liabilities and accrued dividends (2)	4,683	236	1,877	157	258	358	299	414	164	
<b>TOTAL LIABILITIES</b>	<b>553,950</b>	<b>30,326</b>	<b>231,536</b>	<b>21,345</b>	<b>30,244</b>	<b>31,222</b>	<b>38,855</b>	<b>65,723</b>	<b>20,440</b>	<b>1,</b>
<b>CAPITAL ACCOUNTS</b>										
Capital paid in	6,333	289	1,319	194	434	1,631	436	606	157	
Surplus	5,952	267	1,208	177	399	1,238	418	583	121	
Other capital accounts	1,412	53	370	37	77	468	69	88	61	
<b>TOTAL LIABILITIES AND CAPITAL ACCOUNTS</b>	<b>567,648</b>	<b>30,935</b>	<b>234,434</b>	<b>21,752</b>	<b>31,153</b>	<b>34,559</b>	<b>39,779</b>	<b>67,000</b>	<b>20,779</b>	<b>2,</b>
<b>FEDERAL RESERVE AGENTS' ACCOUNTS</b>										
F.R. notes outstanding	828,182	40,448	330,937	31,407	39,487	55,993	61,437	81,130	26,715	11,
Less--Held by F.R. Banks	307,485	11,617	110,514	11,203	10,755	27,182	25,132	18,528	7,523	11,
F.R. notes, net	520,697	28,831	220,422	20,205	28,732	28,811	36,304	62,602	19,192	
Collateral held against F.R. notes										
Gold certificate account	11,050									
Special drawing rights certificate account	7,200									
Other eligible assets	0									
U.S. govt. and agency securities(3)	502,447									
Total collateral	520,697									

- 1 Cash value of agreements arranged through third-party custodial banks. These agreements are collateralized by U.S. government and federal agency securities.
- 2 Includes exchange translation account reflecting the monthly revaluation at market exchange rates of foreign exchange commitments.
- 3 U.S. government and agency securities bought outright or held under repurchase agreement are valued at face amount. Includes cash value of repurchase agreements under triparty arrangements and excludes the par value of securities pledged under reverse repurchase agreements.

Components may not add to totals due to rounding.

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