



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

January 20, 2000

Millions of dollars

Reserve balances of depository institutions at F.R. Banks, Reserve Bank credit, and related items	Averages of daily figures			
	Week ended Jan 19, 2000	Change from week ended Jan 12, 2000	Jan 20, 1999	Wednesday Jan 19, 2000
Reserve Bank Credit	571,881	- 17,707	+ 65,900	568,812
U.S. government securities (1)				
Bought outright-system account (2,3)	494,824	+ 10,129	+ 42,006	496,110
Held under repurchase agreements	0	0	- 6,291	0
Federal agency obligations (1)				
Bought outright	181	0	- 157	181
Held under repurchase agreements	0	0	- 6,046	0
Repurchase agreements -- triparty (4)	40,754	- 26,667	+ 40,754	34,610
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	242	- 614	+ 220	127
Seasonal credit	28	- 3	+ 24	32
Special Liquidity Facility	16	- 111	+ 16	13
Extended credit	0	0	0	0
Float	407	- 632	- 3,780	2,339
Other F.R. assets	35,430	+ 192	- 845	35,401
Gold stock	11,048	0	+ 2	11,048
Special drawing rights certificate account	6,200	0	- 3,000	6,200
Treasury currency outstanding	27,790	+ 14	+ 1,457	27,790
Total factors supplying reserve funds	616,919	- 17,693	+ 64,359	613,850
Currency in circulation*	581,264	- 17,638	+ 72,271	577,439
Reverse repurchase agreements -- triparty (4)	0	0	0	0
Treasury cash holdings*	121	0	+ 35	121
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,390	+ 64	- 1,906	3,716
Foreign	101	+ 27	- 80	80
Service-related balances and adjustments (5)	7,472	- 494	+ 4	7,472
Other	250	+ 59	+ 38	256
Other F.R. liabilities and capital	18,446	+ 258	+ 1,575	18,187
Total factors, other than reserve balances, absorbing reserve funds	613,044	- 17,724	+ 71,936	607,271
Reserve balances with F.R. Banks (6)	3,875	+ 32	- 7,577	6,578

On January 19, 2000, the face amount of marketable U.S. government securities held in custody by the Federal Reserve Banks for foreign official and international accounts was \$ 624,319 million, a change of \$ - 3,533 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 \$ 22,211 million (daily average over statement week) and \$ 20,647 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which \$ 21,211 million (daily average) and \$ 20,647 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of \$ 927 million (daily average) and \$ 2,572 million (outstanding on Wednesday statement date) that are fully collateralized by other U.S. government securities.

3 Includes \$ 5,792 million of inflation-indexed securities valued at the original face amount and \$ 230 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 \$ 7,075 million and adjustments of \$ 397 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 Jan 19, 2000	Wednesday Jan 12, 2000	Wednesday Jan 20, 1999
Gold certificate account		11,048	0	+ 2
Special drawing rights certificate account		6,200	0	- 3,000
Coin		292	+ 54	- 118
Loans		171	- 830	+ 93
Acceptances		0	0	0
Repurchase agreements -- triparty (1)		34,610	- 28,285	+ 34,610
Federal agency obligations (2)				
Bought outright		181	0	- 157
Held under repurchase agreements		0	0	- 3,958
U.S. government securities (2)				
Bought outright--Bills		195,052	+ 10,780	- 1,940
Notes (3)		218,079	- 389	+ 30,676
Bonds (4)		82,979	0	+ 13,505
Total bought outright (5)		496,110	+ 10,391	+ 42,242
Held under repurchase agreements (1)		0	0	- 6,140
Total U.S. government securities		496,110	+ 10,391	+ 36,102

Total loans and securities		531,072	- 18,723	+ 66,690
Items in process of collection	(1,064)	13,894	+ 5,967	- 2,384
Bank premises		1,367	+ 1	+ 67
Other assets (6)		34,147	+ 51	- 977
TOTAL ASSETS	(1,064)	598,020	- 12,652	+ 60,280
LIABILITIES				
Federal Reserve notes		550,063	- 12,078	+ 67,249
Reverse repurchase agreements -- triparty (1)		0	0	0
Deposits				
Depository institutions		14,654	- 2,605	- 4,805
U.S. Treasury--general account		3,716	- 1,738	- 3,750
Foreign--official accounts		80	- 30	- 97
Other	(0)	256	+ 27	+ 50
Total deposits	(0)	18,706	- 4,344	- 8,602
Deferred availability cash items	(1,064)	11,064	+ 3,603	+ 73
Other liabilities and accrued dividends (7)		4,514	- 1	+ 288
TOTAL LIABILITIES	(1,064)	584,347	- 12,821	+ 59,007
CAPITAL ACCOUNTS				
Capital paid in		6,643	+ 201	+ 679
Surplus		6,432	0	+ 480
Other capital accounts		598	- 32	+ 114

*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 \$ 4,254 million of inflation-indexed securities valued at the original face amount and \$ 180 million of compensation that adjusts for the effects of inflation on the principal of such securities.

4 Includes \$ 1,538 million of inflation-indexed securities valued at the original face amount and \$ 50 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of \$ 20,647 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 2,572 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, January 19, 2000

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	159	15,541	+ 1,030	6	0	28,595	0
16 to 90 days	13	98,302	+ 9,832	35	0	6,015	0
91 days to 1 year	0	141,916	+ 725	10	0	-----	-----
Over 1 to 5 years		124,169	0	10	0	-----	-----
Over 5 to 10 years		49,910	- 1,198	120	0	-----	-----
Over 10 years		66,271	0	0	0	-----	-----
Total	171	496,110	+ 10,391	181	0	34,610	0

1 Includes \$ 5,792 million of inflation-indexed securities valued at the original face amount and \$ 230 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 January 19, 2000

Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
ASSETS										
Gold certificate account	11,048	533	4,435	319	566	834	724	993	337	1
Special drawing rights certif. acct.	6,200	307	2,431	187	299	516	450	549	175	
Coin	292	7	10	13	19	48	32	48	17	
Loans	171	4	0	0	0	9	12	18	90	
Acceptances	0	0	0	0	0	0	0	0	0	
Repurchase Agreements -- triparty(1)	34,610	0	34,610	0	0	0	0	0	0	
Federal agency obligations(2)										
Bought outright	181	9	72	5	10	14	11	17	6	
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	
U.S. government securities(2)										
Bought outright--Bills	195,052	10,087	77,679	5,842	11,291	14,674	11,873	18,319	6,416	2,3
Notes (3)	218,079	11,278	86,849	6,532	12,623	16,406	13,274	20,482	7,173	2,6
Bonds (4)	82,979	4,291	33,046	2,485	4,803	6,242	5,051	7,793	2,730	9
Total bought outright(5)	496,110	25,655	197,573	14,859	28,717	37,322	30,198	46,595	16,319	5,9
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	
Total U.S. govt. securities	496,110	25,655	197,573	14,859	28,717	37,322	30,198	46,595	16,319	5,9
Total loans and securities	531,072	25,669	232,256	14,865	28,728	37,344	30,220	46,630	16,415	5,9
Items in process of collection	14,958	738	1,912	672	830	1,205	1,728	1,231	676	9
Bank premises	1,367	93	165	50	158	125	147	107	32	1
Other assets(5)	34,147	1,538	11,490	999	2,029	4,660	2,131	3,030	866	7
Interdistrict settlement account	0	+ 5,088	- 9,304	+ 5,135	- 621	- 5,126	+ 5,843	+13,252	+ 2,697	- 4,5
TOTAL ASSETS	599,084	33,972	243,394	22,240	32,007	39,606	41,275	65,840	21,214	3,4

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2 Face value of the securities.

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of compensation that adjusts for the effects of inflation on the principal of such securities.
 5 Net of \$ 20,647 million matched sale-purchase transactions outstanding at the end of the latest statement week.
 Includes securities loans of \$ 2,572 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 January 19, 2000
 Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
LIABILITIES										
Federal Reserve notes	550,063	31,624	229,680	20,681	28,696	32,747	37,626	62,205	19,523	1,
Reverse repurchase agreements--triparty(1)	0	0	0	0	0	0	0	0	0	
Deposits										
Depository institutions	14,654	884	3,548	478	1,277	2,077	1,149	1,070	672	
U.S. Treasury--general account	3,716	0	3,716	0	0	0	0	0	0	
Foreign--official accounts	80	1	56	1	2	6	2	3	1	
Other	256	0	144	1	5	95	1	1	1	
Total deposits	18,706	885	7,464	479	1,284	2,178	1,152	1,075	673	
Deferred credit items	12,128	610	1,575	498	842	913	1,188	921	507	
Other liabilities and accrued dividends (2)	4,514	247	1,604	166	266	366	317	432	171	
TOTAL LIABILITIES	585,411	33,366	240,323	21,824	31,088	36,204	40,284	64,633	20,875	2,
CAPITAL ACCOUNTS										
Capital paid in	6,643	290	1,479	200	445	1,676	482	579	160	
Surplus	6,432	290	1,325	199	444	1,691	460	578	158	
Other capital accounts	598	26	267	17	30	35	49	50	21	
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	599,084	33,972	243,394	22,240	32,007	39,606	41,275	65,840	21,214	3,
FEDERAL RESERVE AGENTS' ACCOUNTS										
F.R. notes outstanding	815,736	42,376	324,602	30,805	38,525	54,526	61,797	78,395	26,219	11,
Less--Held by F.R. Banks	265,673	10,753	94,923	10,124	9,830	21,779	24,171	16,189	6,695	9,
F.R. notes, net	550,063	31,624	229,680	20,681	28,696	32,747	37,626	62,205	19,523	1,
Collateral held against F.R. notes										
Gold certificate account	11,048									
Special drawing rights certificate account	6,200									
Other eligible assets	1,914									
U.S. govt. and agency securities(3)	530,901									
Total collateral	550,063									

- 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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