Federal Reserve Statistical Release

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

February 17, 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 Feb 16, 2000	Change from week ended Feb 9, 2000	Change from week ended Feb 17, 1999	Wednesday Feb 16, 2000
Reserve Bank Credit	557,694	+ 1,935	+ 56,392	557,315
U.S. government securities (1)				
Bought outright-system account (2,3)	502,470	+ 632	+ 44,382	502,699
Held under repurchase agreements	0	0	- 2,292	0
Federal agency obligations (1)				
Bought outright	150	- 25	- 186	150
Held under repurchase agreements	0	0	- 3,359	0
Repurchase agreements -- triparty (4)	19,826	+ 1,407	+ 19,826	21,505
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	27	- 14	- 72	19
Seasonal credit	44	+ 15	+ 36	49
Special Liquidity Facility	19	+ 2	+ 19	18
Extended credit	0	0	0	0
Float	677	+ 468	- 552	492
Other F.R. assets	34,481	- 549	- 1,410	32,384
Gold stock	11,048	0	- 1	11,048
Special drawing rights certificate account	6,200	0	- 3,000	6,200
Treasury currency outstanding	28,097	+ 14	+ 1,644	28,097
Total factors supplying reserve funds	603,039	+ 1,949	+ 55,035	602,661
Currency in circulation*	565,491	+ 35	+ 53,740	566,331
Reverse repurchase agreements -- triparty (4)	0	0	0	0
Treasury cash holdings*	146	+ 15	+ 21	162
Deposits,other than reserve balances,with F.R.Banks				
Treasury	5,306	+ 47	+ 1,083	4,775
Foreign	88	- 3	- 116	108
Service-related balances and adjustments (5)	7,894	+ 25	+ 1,029	7,894
Other	237	- 12	- 51	256
Other F.R. liabilities and capital	18,795	+ 326	+ 1,957	18,548
Total factors, other than reserve balances, absorbing reserve funds	597,956	+ 433	+ 57,662	598,074
Reserve balances with F.R. Banks (6)	5,083	+ 1,516	- 2,627	4,587

On February 16, 2000, the face amount of marketable U.S. government and federal agency securities held in custody by the Federal Reserve Banks for foreign official and international accounts was $ 701,706 million, a change of $ + 6,956 million for the week. The total includes $ 617,909 million of U.S. government securities and $ 83,797 million of federal agency securities. 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 $ 16,327 million (daily average over statement week) and $ 16,098 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which $ 16,327 million (daily average) and $ 16,098 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of $ 1,570 million (daily average) and $ 1,287 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 $ 232 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 $ 6,643 million and adjustments of $ 1,250 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	* Wednesday Feb 16, 2000	Change Since Wednesday Feb 9, 2000	Change Since Wednesday Feb 17, 1999
Gold certificate account	11,048	0	- 1
Special drawing rights certificate account	6,200	0	- 3,000
Coin	408	+ 19	- 68
Loans	86	- 9	+ 19
Acceptances	0	0	0
Repurchase agreements -- triparty (1)	21,505	- 3,775	+ 21,505
Federal agency obligations (2)			
Bought outright	150	- 25	- 186
Held under repurchase agreements	0	0	- 3,314
U.S. government securities (2)			
Bought outright--Bills	199,601	+ 367	+ 1,807
Notes (3)	217,843	- 1,170	+ 30,079
Bonds (4)	85,254	+ 1,170	+ 13,825
Total bought outright (5)	502,699	+ 368	+ 45,712
Held under repurchase agreements (1)	0	0	- 4,101

Total U.S. government securities		502,699	+ 368	+ 41,611
Total loans and securities		524,440	- 3,441	+ 59,636
Items in process of collection	(671)	7,965	+ 316	- 6,866
Bank premises		1,375	+ 1	+ 74
Other assets (6)		30,988	- 2,885	- 1,865
TOTAL ASSETS	(671)	582,423	- 5,991	+ 47,907
LIABILITIES				
Federal Reserve notes		538,804	- 399	+ 51,620
Reverse repurchase agreements -- triparty (1)		0	0	0
Deposits				
Depository institutions		12,493	- 5,562	- 2,211
U.S. Treasury--general account		4,775	- 85	- 118
Foreign--official accounts		108	+ 27	- 77
Other	(0)	256	+ 9	- 35
Total deposits	(0)	17,632	- 5,611	- 2,441
Deferred availability cash items	(671)	7,439	- 42	- 3,124
Other liabilities and accrued dividends (7)		4,716	+ 1	+ 504
TOTAL LIABILITIES	(671)	568,591	- 6,051	+ 46,559
CAPITAL ACCOUNTS				
Capital paid in		6,678	+ 14	+ 659
Surplus		6,404	+ 40	+ 452
Other capital accounts		751	+ 7	+ 239

*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 $ 182 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 $ 16,098 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 1,287 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, February 16, 2000
Holdings of securities include securitites held under repurchase agreements, which are classified according to remaining maturity.

Millions of dollars

	Loans	U.S. government securities (1,2) Holdings	U.S. government securities (1,2) Weekly changes	Federal agency obligations(2) Holdings	Federal agency obligations(2) Weekly changes	Repurchase Agreements Triparty(3)	Reverse Repurchase Agreements Triparty(3)
Within 15 days	71	16,535	+ 1,351	0	- 25	6,500	0
16 to 90 days	15	102,973	+ 268	10	0	15,005	0
91 days to 1 year	0	139,878	- 1,695	10	0	------	------
Over 1 to 5 years		124,578	- 230	10	0	------	------
Over 5 to 10 years		50,941	+ 221	120	0	------	------
Over 10 years		67,793	+ 453	0	0	------	------
Total	86	502,699	+ 368	150	- 25	21,505	0

1 Includes $ 5,792 million of inflation-indexed securities valued at the original face amount and $ 232 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 February 16, 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	408	7	20	14	26	58	44	52	21	
Loans	86	13	0	0	1	4	14	22	4	
Acceptances	0	0	0	0	0	0	0	0	0	
Repurchase Agreements -- triparty(1)	21,505	0	21,505	0	0	0	0	0	0	
Federal agency obligations(2)										
Bought outright	150	8	60	4	9	11	9	14	5	
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	
U.S. government securities(2)										
Bought outright--Bills	199,601	10,322	79,490	5,978	11,554	15,016	12,150	18,747	6,566	2,3
Notes (3)	217,843	11,265	86,755	6,525	12,610	16,388	13,260	20,460	7,166	2,6
Bonds (4)	85,254	4,409	33,952	2,554	4,935	6,414	5,189	8,007	2,804	1,0
Total bought outright(5)	502,699	25,996	200,197	15,057	29,099	37,818	30,599	47,214	16,536	6,0
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	
Total U.S. govt. securities	502,699	25,996	200,197	15,057	29,099	37,818	30,599	47,214	16,536	6,0
Total loans and securities	524,440	26,016	221,762	15,061	29,108	37,833	30,622	47,250	16,545	6,0
Items in process of collection	8,636	423	1,023	304	324	616	843	675	339	1,0
Bank premises	1,375	93	165	50	158	125	156	107	33	1
Other assets(5)	30,988	1,391	10,285	898	1,890	5,202	1,966	2,670	834	7
Interdistrict settlement account	0	+ 4,961	+ 1,028	+ 4,583	- 449	- 8,820	+ 5,171	+12,882	+ 2,293	- 5,2
TOTAL ASSETS	583,094	33,731	241,149	21,417	31,921	36,364	39,976	65,177	20,577	2,9

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 $ 4,254 million of inflation-indexed securities valued at the original face amount and $ 182 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 $ 16,098 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 1,287 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 February 16, 2000
Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
LIABILITIES										
Federal Reserve notes	538,804	31,705	227,505	20,054	29,202	30,363	36,486	61,458	19,437	1,
Reverse repurchase agreements--triparty(1)	0	0	0	0	0	0	0	0	0	
Deposits										
Depository institutions	12,493	721	2,747	432	1,165	1,511	1,245	1,397	336	
U.S. Treasury--general account	4,775	0	4,775	0	0	0	0	0	0	
Foreign--official accounts	108	1	84	1	2	8	2	3	1	
Other	256	0	140	0	6	90	1	3	3	
Total deposits	17,632	723	7,745	433	1,172	1,609	1,248	1,402	340	
Deferred credit items	8,110	437	1,004	340	347	671	922	655	284	
Other liabilities and accrued dividends (2)	4,716	256	1,689	171	277	379	326	451	178	
TOTAL LIABILITIES	569,262	33,121	237,944	20,999	30,999	33,023	38,983	63,966	20,239	2,
CAPITAL ACCOUNTS										
Capital paid in	6,678	292	1,480	201	446	1,677	480	580	160	
Surplus	6,404	289	1,325	199	444	1,664	460	578	158	
Other capital accounts	751	30	400	17	32	0	52	52	19	
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	583,094	33,731	241,149	21,417	31,921	36,364	39,976	65,177	20,577	2,

FEDERAL RESERVE AGENTS' ACCOUNTS

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
F.R. notes outstanding	804,031	42,215	321,946	30,188	38,871	53,414	60,339	77,538	25,804	11,
Less--Held by F.R. Banks	265,227	10,510	94,441	10,134	9,669	23,051	23,852	16,081	6,367	9,
F.R. notes, net	538,804	31,705	227,505	20,054	29,202	30,363	36,486	61,458	19,437	1,
Collateral held against F.R. notes										
Gold certificate account	11,048									
Special drawing rights certificate account	6,200									
Other eligible assets	0									
U.S. govt. and agency securities(3)	521,556									
Total collateral	538,804									

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.

Last update: February 17, 2000