Federal Reserve Statistical Release
H.4.1

Factors Affecting Reserve Balances

Skip to Content

Release Date: March 2, 2000

Release dates
Current release *Other formats:* Screen reader | ASCII

FEDERAL RESERVE
These data are scheduled for release each Thursday. The exact time of each release will be announced, when the information is available, on (202) 452-3206.

H.4.1
Factors Affecting Reserve Balances of Depository Institutions and
Condition Statement of F.R. Banks

March 2, 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 Mar 1, 2000	Change from week ended Feb 23, 2000	Change from week ended Mar 3, 1999	Wednesday Mar 1, 2000
Reserve Bank Credit	556,770	- 281	+ 52,912	558,674
U.S. government securities (1)				
Bought outright-system account (2,3)	501,486	- 707	+ 40,169	501,899
Held under repurchase agreements	0	0	- 4,805	0
Federal agency obligations (1)				
Bought outright	150	0	- 186	150
Held under repurchase agreements	0	0	- 3,478	0
Repurchase agreements -- triparty (4)	21,333	+ 292	+ 21,333	24,265
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	31	- 11	+ 19	33
Seasonal credit	57	+ 5	+ 43	59
Special Liquidity Facility	16	+ 1	+ 16	16
Extended credit	0	0	0	0
Float	903	- 110	+ 1,223	-144
Other F.R. assets	32,793	+ 247	- 1,425	32,396
Gold stock	11,048	0	+ 1	11,048
Special drawing rights certificate account	6,200	0	- 3,000	6,200
Treasury currency outstanding	28,125	+ 14	+ 1,617	28,125
Total factors supplying reserve funds	602,143	- 268	+ 51,530	604,047
Currency in circulation*	563,836	- 1,697	+ 51,329	564,375
Reverse repurchase agreements -- triparty (4)	0	0	0	0
Treasury cash holdings*	162	0	+ 41	158
Deposits,other than reserve balances,with F.R.Banks				
Treasury	5,090	- 244	+ 116	5,019
Foreign	92	+ 11	- 96	99
Service-related balances and adjustments (5)	6,917	- 42	- 113	6,917
Other	245	+ 7	- 9	234
Other F.R. liabilities and capital	18,807	- 16	+ 2,287	18,329
Total factors, other than reserve balances, absorbing reserve funds	595,148	- 1,983	+ 53,554	595,131
Reserve balances with F.R. Banks (6)	6,995	+ 1,715	- 2,024	8,916

On March 1, 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 $ 704,579 million, a change of $ + 4,442 million for the week. The total includes $ 621,082 million of U.S. government securities and $ 83,496 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 $ 17,310 million (daily average over statement week) and $ 16,897 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which $ 17,310 million (daily average) and $ 16,897 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of $ 129 million (daily average) and $ 298 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 $ 6,528 million and adjustments of $ 389 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

*	Wednesday Mar 1, 2000	Change Since Wednesday Feb 23, 2000	Change Since Wednesday Mar 3, 1999
ASSETS			
Gold certificate account	11,048	0	+ 1
Special drawing rights certificate account	6,200	0	- 3,000
Coin	419	- 6	- 16
Loans	108	- 9	+ 91
Acceptances	0	0	0
Repurchase agreements -- triparty (1)	24,265	+ 10	+ 24,265
Federal agency obligations (2)			
Bought outright	150	0	- 186
Held under repurchase agreements	0	0	- 2,047
U.S. government securities (2)			
Bought outright--Bills	198,802	+ 1,476	- 517
Notes (3)	217,843	0	+ 26,717
Bonds (4)	85,254	0	+ 13,701
Total bought outright (5)	501,899	+ 1,476	+ 39,901
Held under repurchase agreements (1)	0	0	- 5,562

Total U.S. government securities		501,899	+ 1,476	+ 34,339
Total loans and securities		526,422	+ 1,477	+ 56,462
Items in process of collection	(826)	8,040	- 5,245	- 2,019
Bank premises		1,380	+ 5	+ 78
Other assets (6)		30,920	- 467	- 1,904
TOTAL ASSETS	(826)	584,429	- 4,236	+ 49,603
LIABILITIES				
Federal Reserve notes		536,827	- 1,469	+ 48,733
Reverse repurchase agreements -- triparty (1)		0	0	0
Deposits				
Depository institutions		16,058	- 481	- 466
U.S. Treasury--general account		5,019	+ 201	- 31
Foreign--official accounts		99	- 8	- 86
Other	(0)	234	- 4	- 31
Total deposits	(0)	21,410	- 293	- 613
Deferred availability cash items	(826)	7,862	- 2,194	- 590
Other liabilities and accrued dividends (7)		4,652	- 37	+ 565
TOTAL LIABILITIES	(826)	570,752	- 3,992	+ 48,096
CAPITAL ACCOUNTS				
Capital paid in		6,701	+ 4	+ 625
Surplus		6,410	- 21	+ 516
Other capital accounts		566	- 226	+ 366

*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 $ 16,897 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 298 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, March 1, 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)		Federal agency obligations(2)		Repurchase Agreements Triparty(3)	Reverse Repurchase Agreements Triparty(3)
		Holdings	Weekly changes	Holdings	Weekly changes		
Within 15 days	59	16,381	+ 1,869	0	0	9,260	0
16 to 90 days	49	104,150	+ 1,354	10	0	15,005	0
91 days to 1 year	0	138,688	- 1,115	10	0	------	------
Over 1 to 5 years		123,947	- 631	10	0	------	------
Over 5 to 10 years		50,941	0	120	0	------	------
Over 10 years		67,793	0	0	0	------	------
Total	108	501,899	+ 1,476	150	0	24,265	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 March 1, 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	419	9	22	14	23	54	48	54	22	
Loans	108	8	0	0	2	0	14	12	24	
Acceptances	0	0	0	0	0	0	0	0	0	
Repurchase Agreements -- triparty(1)	24,265	0	24,265	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	198,802	10,281	79,172	5,954	11,508	14,956	12,101	18,672	6,539	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)	501,899	25,955	199,879	15,033	29,052	37,758	30,550	47,139	16,509	6,0
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	
Total U.S. govt. securities	501,899	25,955	199,879	15,033	29,052	37,758	30,550	47,139	16,509	6,0
Total loans and securities	526,422	25,970	224,204	15,037	29,063	37,769	30,573	47,165	16,539	6,0
Items in process of collection	8,865	478	1,022	400	376	573	1,069	583	429	5
Bank premises	1,380	94	164	50	157	124	164	106	32	1
Other assets(5)	30,920	1,389	10,345	896	1,882	5,143	1,960	2,629	835	7
Interdistrict settlement account	0	+ 5,593	- 2,807	+ 4,603	- 145	- 8,828	+ 5,199	+13,250	+ 2,240	- 4,4
TOTAL ASSETS	585,255	34,373	239,817	21,507	32,222	36,185	40,188	65,330	20,609	3,1

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 $ 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 $ 16,897 million matched sale-purchase transactions outstanding at the end of the latest statement week.
Includes securities loans of $ 298 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 March 1, 2000
Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
LIABILITIES										
Federal Reserve notes	536,827	31,593	225,420	20,020	29,313	29,762	36,617	61,062	19,387	1,
Reverse repurchase agreements--triparty(1)	0	0	0	0	0	0	0	0	0	
Deposits										
Depository institutions	16,058	1,417	3,332	510	1,349	2,001	1,233	1,975	423	
U.S. Treasury--general account	5,019	0	5,019	0	0	0	0	0	0	
Foreign--official accounts	99	1	75	1	2	8	2	3	1	
Other	234	1	142	0	1	77	1	1	1	
Total deposits	21,410	1,420	8,568	512	1,352	2,086	1,237	1,979	424	
Deferred credit items	8,688	509	1,020	399	379	611	1,039	636	293	
Other liabilities and accrued dividends (2)	4,652	255	1,656	168	276	378	322	444	176	
TOTAL LIABILITIES	571,578	33,777	236,664	21,099	31,320	32,836	39,215	64,121	20,280	2,
CAPITAL ACCOUNTS										
Capital paid in	6,701	292	1,487	201	445	1,677	481	593	161	
Surplus	6,410	289	1,325	199	444	1,672	460	578	158	
Other capital accounts	566	16	340	7	12	0	31	37	11	
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	585,255	34,373	239,817	21,507	32,222	36,185	40,188	65,330	20,609	3,
FEDERAL RESERVE AGENTS' ACCOUNTS										
F.R. notes outstanding	799,031	41,797	319,122	30,062	38,699	52,582	60,461	76,796	25,677	10,
Less--Held by F.R. Banks	262,204	10,204	93,702	10,041	9,386	22,819	23,844	15,734	6,290	9,
F.R. notes, net	536,827	31,593	225,420	20,020	29,313	29,762	36,617	61,062	19,387	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)	519,579									
Total collateral	536,827									

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: March 2, 2000