Federal Reserve Statistical Release

H.4.1

Factors Affecting Reserve Balances

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Release dates

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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

March 9, 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 8, 2000	Change from week ended Mar 1, 2000	Change from week ended Mar 10, 1999	Wednesday Mar 8, 2000
Reserve Bank Credit	554,851	- 1,918	+ 47,732	559,027
U.S. government securities (1)				
Bought outright-system account (2,3)	502,147	+ 661	+ 39,409	502,112
Held under repurchase agreements	0	0	- 5,832	0
Federal agency obligations (1)				
Bought outright	150	0	- 182	150
Held under repurchase agreements	0	0	- 2,739	0
Repurchase agreements -- triparty (4)	19,736	- 1,597	+ 19,736	24,060
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	55	+ 24	+ 50	28
Seasonal credit	64	+ 7	+ 50	65
Special Liquidity Facility	14	- 2	+ 14	14
Extended credit	0	0	0	0
Float	65	- 838	- 1,069	-236
Other F.R. assets	32,619	- 174	- 1,707	32,833
Gold stock	11,048	0	+ 1	11,048
Special drawing rights certificate account	6,200	0	- 2,143	6,200
Treasury currency outstanding	28,139	+ 14	+ 1,598	28,139
Total factors supplying reserve funds	600,238	- 1,905	+ 47,189	604,414
Currency in circulation*	563,191	- 645	+ 49,301	564,280
Reverse repurchase agreements -- triparty (4)	0	0	0	0
Treasury cash holdings*	159	- 3	+ 28	163
Deposits,other than reserve balances,with F.R.Banks				
Treasury	5,358	+ 268	+ 271	5,356
Foreign	77	- 15	- 113	85
Service-related balances and adjustments (5)	6,800	- 117	- 158	6,800
Other	234	- 11	- 17	192
Other F.R. liabilities and capital	18,921	+ 114	+ 2,066	18,862
Total factors, other than reserve balances, absorbing reserve funds	594,740	- 408	+ 51,378	595,738
Reserve balances with F.R. Banks (6)	5,498	- 1,497	- 4,190	8,676

On March 8, 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 $ 700,840 million, a change of $ - 3,739 million for the week. The total includes $ 618,793 million of U.S. government securities and $ 82,048 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 $ 16,651 million (daily average over statement week) and $ 16,688 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which $ 16,651 million (daily average) and $ 16,688 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of $ 994 million (daily average) and $ 261 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 $ 235 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 $ 6,526 million and adjustments of $ 274 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 Mar 8, 2000	Change Since Wednesday Mar 1, 2000	Change Since Wednesday Mar 10, 1999
Gold certificate account	11,048	0	+ 1
Special drawing rights certificate account	6,200	0	- 2,000
Coin	431	+ 12	- 10
Loans	108	0	+ 92
Acceptances	0	0	0
Repurchase agreements -- triparty (1)	24,060	- 205	+ 24,060
Federal agency obligations (2)			
Bought outright	150	0	- 161
Held under repurchase agreements	0	0	- 5,402
U.S. government securities (2)			
Bought outright--Bills	199,012	+ 210	- 354
Notes (3)	217,845	+ 2	+ 26,371
Bonds (4)	85,255	+ 1	+ 12,474
Total bought outright (5)	502,112	+ 213	+ 38,491
Held under repurchase agreements (1)	0	0	- 9,498

			Change since Wednesday	Change since year ago
Total U.S. government securities		502,112	+ 213	+ 28,993
Total loans and securities		526,430	+ 8	+ 47,583
Items in process of collection	(620)	7,719	- 321	- 516
Bank premises		1,382	+ 2	+ 80
Other assets (6)		31,362	+ 442	- 2,196
TOTAL ASSETS	(620)	584,571	+ 142	+ 42,941
LIABILITIES				
Federal Reserve notes		536,735	- 92	+ 47,413
Reverse repurchase agreements -- triparty (1)		0	0	0
Deposits				
Depository institutions		15,791	- 267	- 7,066
U.S. Treasury--general account		5,356	+ 337	+ 634
Foreign--official accounts		85	- 14	- 80
Other	(0)	192	- 42	- 58
Total deposits	(0)	21,425	+ 15	- 6,569
Deferred availability cash items	(620)	7,549	- 313	+ 217
Other liabilities and accrued dividends (7)		4,926	+ 274	+ 523
TOTAL LIABILITIES	(620)	570,635	- 117	+ 41,584
CAPITAL ACCOUNTS				
Capital paid in		6,706	+ 5	+ 632
Surplus		6,431	+ 21	+ 494
Other capital accounts		799	+ 233	+ 231

*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 $ 184 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 $ 51 million of compensation that adjusts for the effects of inflation on the principal of such securities.
5 Net of $ 16,688 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 261 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 8, 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	54	11,540	- 4,841	0	0	9,055	0
16 to 90 days	53	108,257	+ 4,107	10	0	15,005	0
91 days to 1 year	0	139,631	+ 943	10	0	------	------
Over 1 to 5 years		123,947	0	10	0	------	------
Over 5 to 10 years		50,943	+ 2	120	0	------	------
Over 10 years		67,794	+ 1	0	0	------	------
Total	108	502,112	+ 213	150	0	24,060	0

1 Includes $ 5,792 million of inflation-indexed securities valued at the original face amount and $ 235 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 8, 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	431	10	20	15	21	53	45	54	23	
Loans	108	7	0	0	0	0	15	44	3	
Acceptances	0	0	0	0	0	0	0	0	0	
Repurchase Agreements -- triparty(1)	24,060	0	24,060	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	199,012	10,291	79,255	5,961	11,520	14,972	12,114	18,691	6,546	2,3
Notes (3)	217,845	11,265	86,756	6,525	12,610	16,388	13,260	20,460	7,166	2,6
Bonds (4)	85,255	4,409	33,952	2,554	4,935	6,414	5,189	8,007	2,804	1,0
Total bought outright(5)	502,112	25,966	199,964	15,039	29,065	37,774	30,563	47,159	16,516	6,0
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	
Total U.S. govt. securities	502,112	25,966	199,964	15,039	29,065	37,774	30,563	47,159	16,516	6,0
Total loans and securities	526,430	25,980	224,083	15,044	29,073	37,785	30,587	47,217	16,524	6,0
Items in process of collection	8,338	487	955	353	398	577	798	551	356	5
Bank premises	1,382	94	164	50	157	124	166	106	33	1
Other assets(5)	31,362	1,403	10,507	981	1,906	5,168	1,988	2,666	843	7
Interdistrict settlement account	0	+ 5,634	- 3,124	+ 4,479	+ 703	- 8,853	+ 4,978	+13,430	+ 2,498	- 4,3
TOTAL ASSETS	585,191	34,448	239,472	21,428	33,123	36,205	39,736	65,566	20,790	3,3

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 $ 184 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 $ 51 million of compensation that adjusts for the effects of inflation on the principal of such securities.
5 Net of $ 16,688 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 261 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 8, 2000
Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
LIABILITIES										
Federal Reserve notes	536,735	31,700	225,355	20,032	29,600	29,736	36,409	61,174	19,406	1,
Reverse repurchase agreements--triparty(1)	0	0	0	0	0	0	0	0	0	
Deposits										
Depository institutions	15,791	1,358	2,571	439	1,868	2,035	1,167	2,095	606	
U.S. Treasury--general account	5,356	0	5,356	0	0	0	0	0	0	
Foreign--official accounts	85	1	61	1	2	8	2	3	1	
Other	192	0	137	1	2	45	1	1	0	
Total deposits	21,425	1,360	8,125	441	1,872	2,088	1,170	2,099	607	
Deferred credit items	8,169	514	1,017	364	428	592	819	594	255	
Other liabilities and accrued dividends (2)	4,926	266	1,750	174	298	407	343	465	185	
TOTAL LIABILITIES	571,255	33,840	236,248	21,011	32,198	32,822	38,742	64,331	20,454	2,
CAPITAL ACCOUNTS										
Capital paid in	6,706	292	1,492	201	448	1,677	481	593	158	
Surplus	6,431	289	1,325	199	444	1,691	460	578	158	
Other capital accounts	799	28	407	16	33	15	54	63	20	
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	585,191	34,448	239,472	21,428	33,123	36,205	39,736	65,566	20,790	3,
FEDERAL RESERVE AGENTS' ACCOUNTS										
F.R. notes outstanding	796,521	41,689	318,568	29,939	38,801	52,340	60,088	76,585	25,581	10,
Less--Held by F.R. Banks	259,786	9,989	93,212	9,906	9,200	22,604	23,679	15,411	6,175	9,
F.R. notes, net	536,735	31,700	225,355	20,032	29,600	29,736	36,409	61,174	19,406	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)	519,487									
Total collateral	536,735									

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.

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