Federal Reserve Statistical Release

H.4.1

Factors Affecting Reserve Balances

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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

April 13, 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 Apr 12, 2000	Change from week ended Apr 5, 2000	Change from week ended Apr 14, 1999	Wednesday Apr 12, 2000
Reserve Bank Credit	557,297	- 1,579	+ 45,404	558,101
U.S. government securities (1)				
Bought outright-system account (2,3)	502,593	+ 804	+ 32,926	504,139
Held under repurchase agreements	0	0	- 6,496	0
Federal agency obligations (1)				
Bought outright	146	- 4	- 165	140
Held under repurchase agreements	0	0	- 1,660	0
Repurchase agreements -- triparty (4)	19,142	- 2,979	+ 19,142	18,300
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	472	+ 326	+ 440	39
Seasonal credit	105	+ 17	+ 75	109
Special Liquidity Facility	0	0	0	0
Extended credit	0	0	0	0
Float	114	- 181	- 150	445
Other F.R. assets	34,726	+ 440	+ 1,293	34,929
Gold stock	11,048	0	- 2	11,048
Special drawing rights certificate account	6,200	0	- 2,000	6,200
Treasury currency outstanding	28,422	+ 14	+ 1,736	28,422
Total factors supplying reserve funds	602,968	- 1,564	+ 45,140	603,771
Currency in circulation*	564,414	+ 863	+ 44,431	565,335
Reverse repurchase agreements -- triparty (4)	0	0	0	0
Treasury cash holdings*	197	+ 19	+ 56	197
Deposits,other than reserve balances,with F.R.Banks				
Treasury	5,462	+ 405	+ 609	5,833
Foreign	125	+ 23	- 63	146
Service-related balances and adjustments (5)	6,823	- 242	+ 151	6,823
Other	274	+ 49	- 31	277
Other F.R. liabilities and capital	19,653	- 2	+ 2,331	18,958
Total factors, other than reserve balances, absorbing reserve funds	596,948	+ 1,114	+ 47,485	597,569
Reserve balances with F.R. Banks (6)	6,019	- 2,679	- 2,346	6,202

On April 12, 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 $ 724,436 million, a change of $ - 2,268 million for the week. The total includes $ 637,193 million of U.S. government securities and $ 87,243 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 $ 18,546 million (daily average over statement week) and $ 20,053 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which $ 18,546 million (daily average) and $ 20,053 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of $ 973 million (daily average) and $ 3 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 $ 259 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 $ 6,562 million and adjustments of $ 261 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 Apr 12, 2000	Change Since Wednesday Apr 5, 2000	Change Since Wednesday Apr 14, 1999
ASSETS			
Gold certificate account	11,048	0	0
Special drawing rights certificate account	6,200	0	- 2,000
Coin	497	+ 24	+ 89
Loans	148	- 410	+ 41
Acceptances	0	0	0
Repurchase agreements -- triparty (1)	18,300	- 3,255	+ 18,300
Federal agency obligations (2)			
Bought outright	140	- 10	- 171
Held under repurchase agreements	0	0	- 1,334
U.S. government securities (2)			
Bought outright--Bills	197,742	+ 1,120	- 1,858
Notes (3)	220,699	+ 1,613	+ 23,206
Bonds (4)	85,698	+ 109	+ 11,381
Total bought outright (5)	504,139	+ 2,841	+ 32,730
Held under repurchase agreements (1)	0	0	- 5,880

Total U.S. government securities		504,139	+ 2,841	+ 26,850
Total loans and securities		522,727	- 833	+ 43,686
Items in process of collection	(763)	8,992	+ 185	+ 1,082
Bank premises		1,389	+ 1	+ 81
Other assets (6)		33,536	+ 411	+ 1,286
TOTAL ASSETS	(763)	584,389	- 214	+ 44,224
LIABILITIES				
Federal Reserve notes		537,607	+ 80	+ 42,809
Reverse repurchase agreements -- triparty (1)		0	0	0
Deposits				
Depository institutions		13,159	+ 506	- 2,583
U.S. Treasury--general account		5,833	- 607	+ 1,676
Foreign--official accounts		146	+ 50	- 45
Other	(0)	277	+ 2	- 29
Total deposits	(0)	19,416	- 47	- 980
Deferred availability cash items	(763)	8,409	+ 206	+ 478
Other liabilities and accrued dividends (7)		4,856	+ 1	+ 617
TOTAL LIABILITIES	(763)	570,287	+ 238	+ 42,922
CAPITAL ACCOUNTS				
Capital paid in		6,746	+ 1	+ 574
Surplus		6,431	0	+ 479
Other capital accounts		925	- 453	+ 248

*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 $ 202 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 $ 58 million of compensation that adjusts for the effects of inflation on the principal of such securities.
5 Net of $ 20,053 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 3 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, April 12, 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	15,618	+ 3,908	0	- 10	9,310	0
16 to 90 days	77	105,482	- 3,261	0	0	8,990	0
91 days to 1 year	0	138,578	+ 472	10	0	------	------
Over 1 to 5 years		124,885	+ 1,715	10	0	------	------
Over 5 to 10 years		51,446	+ 5	120	0	------	------
Over 10 years		68,130	+ 2	0	0	------	------
Total	148	504,139	+ 2,841	140	- 10	18,300	0

1 Includes $ 5,792 million of inflation-indexed securities valued at the original face amount and $ 259 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 April 12, 2000
Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
ASSETS										
Gold certificate account	11,048	535	4,430	414	520	750	802	1,064	359	1
Special drawing rights certif. acct.	6,200	307	2,431	187	299	516	450	549	175	
Coin	497	16	34	17	20	62	50	63	28	
Loans	148	13	0	18	0	0	5	29	25	
Acceptances	0	0	0	0	0	0	0	0	0	
Repurchase Agreements -- triparty(1)	18,300	0	18,300	0	0	0	0	0	0	
Federal agency obligations(2)										
Bought outright	140	8	54	6	8	8	9	17	5	
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	
U.S. government securities(2)										
Bought outright--Bills	197,742	11,352	76,329	8,236	11,066	11,608	13,162	23,653	7,512	8
Notes (3)	220,699	12,670	85,190	9,192	12,351	12,956	14,690	26,399	8,384	9
Bonds (4)	85,698	4,920	33,080	3,569	4,796	5,031	5,704	10,251	3,255	3
Total bought outright(5)	504,139	28,942	194,599	20,998	28,212	29,594	33,557	60,303	19,151	2,1
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	
Total U.S. govt. securities	504,139	28,942	194,599	20,998	28,212	29,594	33,557	60,303	19,151	2,1
Total loans and securities	522,727	28,963	212,953	21,021	28,220	29,602	33,571	60,349	19,181	2,1
Items in process of collection	9,756	552	1,055	419	338	1,013	1,182	666	335	5
Bank premises	1,389	94	164	50	157	124	174	106	33	1
Other assets(5)	33,536	1,593	11,119	1,213	1,997	5,197	2,208	3,234	985	6
Interdistrict settlement account	0	+ 2,032	+ 7,249	- 1,513	+ 2,019	- 278	+ 770	- 969	- 393	- 6
TOTAL ASSETS	585,153	34,092	239,434	21,809	33,570	36,987	39,208	65,062	20,703	3,0

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 $ 202 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 $ 58 million of compensation that adjusts for the effects of inflation on the principal of such securities.
5 Net of $ 20,053 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 3 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 April 12, 2000
Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
LIABILITIES										
Federal Reserve notes	537,607	31,531	225,362	20,340	30,888	30,315	35,942	60,450	19,334	1,
Reverse repurchase agreements--triparty(1)	0	0	0	0	0	0	0	0	0	
Deposits										
Depository institutions	13,159	1,115	1,928	446	1,144	1,885	830	2,068	553	
U.S. Treasury--general account	5,833	0	5,833	0	0	0	0	0	0	
Foreign--official accounts	146	1	122	1	2	8	2	3	1	
Other	277	0	139	0	9	120	2	1	0	
Total deposits	19,416	1,116	8,023	447	1,155	2,012	834	2,072	554	
Deferred credit items	9,173	552	1,137	383	326	913	1,076	696	273	
Other liabilities and accrued dividends (2)	4,856	285	1,674	217	281	341	361	558	201	
TOTAL LIABILITIES	571,051	33,484	236,196	21,388	32,650	33,581	38,213	63,775	20,363	2,
CAPITAL ACCOUNTS										
Capital paid in	6,746	289	1,492	202	443	1,675	481	616	160	
Surplus	6,431	289	1,325	199	444	1,691	460	578	158	
Other capital accounts	925	30	421	19	32	40	53	92	22	
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	585,153	34,092	239,434	21,809	33,570	36,987	39,208	65,062	20,703	3,

FEDERAL RESERVE AGENTS' ACCOUNTS

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minnea
F.R. notes outstanding	786,222	40,598	314,941	29,750	39,192	51,318	59,793	74,915	25,105	10,
Less--Held by F.R. Banks	248,615	9,067	89,578	9,410	8,304	21,003	23,852	14,465	5,771	9,
F.R. notes, net	537,607	31,531	225,362	20,340	30,888	30,315	35,942	60,450	19,334	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)	520,359									
Total collateral	537,607									

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.