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.

November 16, 2000

H.4.1

Factors Affecting Reserve Balances of Depository Institutions and Condition Statement of Federal Reserve Banks

Millions of dollars

Reserve balances of depository institutions at F.R. Banks, Reserve Bank credit, and related items	Averages of daily figures: Week ended Nov 15, 2000	Change from week ended Nov 8, 2000	Change from week ended Nov 17, 1999	Wednesday Nov 15, 2000
Reserve Bank Credit	566,796	+ 4,385	+ 5,074	570,886
U.S. government securities (1)				
Bought outright-system account (2,3)	512,336	+ 1,612	+ 19,659	511,748
Held under repurchase agreements	0	0	0	0
Federal agency obligations (1)				
Bought outright	130	0	- 51	130
Held under repurchase agreements	0	0	0	0
Repurchase agreements — triparty (4)	17,427	+ 2,869	- 16,242	25,795
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	38	+ 25	- 397	251
Seasonal credit	155	- 20	+ 96	156
Extended credit	0	0	0	0
Float	1,054	- 74	+ 639	79
Other F.R. assets	35,656	- 28	+ 1,375	32,727
Gold stock	11,046	0	- 3	11,046
Special drawing rights certificate account	3,200	0	- 4,000	3,200
Treasury currency outstanding	30,689	+ 14	+ 2,950	30,689
Total factors supplying reserve funds	611,731	+ 4,399	+ 4,021	615,821
Currency in circulation*	573,626	+ 1,457	+ 5,278	575,306
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	274	+ 3	+ 179	285
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,279	+ 206	+ 553	4,850
Foreign	79	- 17	- 185	90
Service-related balances and adjustments (5)	6,947	+ 170	- 139	6,947
Other	200	- 57	- 56	266
Other F.R. liabilities and capital	17,528	+ 663	- 841	17,318
Total factors, other than reserve balances, absorbing reserve funds	603,934	+ 2,425	+ 4,791	605,063
Reserve balances with F.R. Banks (6)	7,797	+ 1,973	- 770	10,758

On November 15, 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 $ 687,877 million, a change of $ + 2,246 million for the week. The total includes $ 593,902 million of U.S. government securities and $ 93,975 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 $ 16,578 million (daily average over statement week) and $ 17,171 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which $ 16,578 million (daily average) and $ 17,171 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of $ 727 million (daily average) and $ 1,900 million (outstanding on Wednesday statement date) that are fully collateralized by other U.S. government securities.
3 Includes $ 6,395 million of inflation-indexed securities valued at the original face amount and $ 454 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 $ 6,429 million and adjustments of $ 519 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.

Consolidated Statement of Condition of all Federal Reserve Banks

Millions of dollars

ASSETS	Eliminations from Consolidation	Wednesday Nov 15, 2000	Change Since Wednesday Nov 8, 2000	Change Since Wednesday Nov 17, 1999
Gold certificate account		11,046	0	- 3
Special drawing rights certificate account		3,200	0	- 4,000
Coin		909	+ 3	+ 637
Loans		407	+ 248	- 1,777
Acceptances		0	0	0
Repurchase agreements — triparty (1)		25,795	+ 13,820	- 9,525
Federal agency obligations (2)				
Bought outright		130	0	- 51
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright— Bills		183,044	- 2,276	- 17,370
Notes (3)		236,021	+ 7	+ 23,773
Bonds (4)		92,682	+ 2	+ 12,248
Total bought outright (5)		511,748	- 2,267	+ 18,652
Held under repurchase agreements		0	0	0
Total U.S. government securities		511,748	- 2,267	+ 18,652
Total loans and securities		538,080	+ 11,801	+ 7,298
Items in process of collection	(839)	7,922	- 2,316	- 935
Bank premises		1,442	+ 7	+ 95
Other assets (6)		32,071	- 3,192	+ 948
TOTAL ASSETS	(839)	594,669	+ 6,302	+ 4,040
LIABILITIES				
Federal Reserve notes		545,812	+ 1,346	+ 1,882
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		18,978	+ 5,640	+ 4,089
U.S. Treasury—general account		4,850	- 609	- 378
Foreign—official accounts		90	+ 18	- 81
Other	(0)	266	+ 37	+ 19
Total deposits	(0)	24,183	+ 5,085	+ 3,647
Deferred availability cash items	(839)	7,356	- 393	- 666
Other liabilities and accrued dividends (7)		4,364	+ 92	- 154
TOTAL LIABILITIES	(839)	581,716	+ 6,131	+ 4,710
CAPITAL ACCOUNTS				
Capital paid in		6,988	0	+ 610
Surplus		2,679	0	- 3,273
Other capital accounts		3,287	+ 172	+ 1,993

1 Cash value of agreements arranged through third-party custodial banks.
2 Face value of the securities.
3 Includes $ 4,857 million of inflation-indexed securities valued at the original face amount and $ 358 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 $ 96 million of compensation that adjusts for the effects of inflation on the principal of such securities.
5 Net of $ 17,171 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 1,900 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.

Maturity Distribution of Loans and Securities, November 15, 2000

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	336	17,502	+ 449	0	0	15,800	0
16 days to 90 days	71	108,823	- 7,852	0	0	9,995	0
91 days to 1 year	0	128,476	+ 5,236	0	0	———	———
Over 1 year to 5 years	———	131,941	+ 577	130	+ 100	———	———
Over 5 years to 10 years	———	54,117	+ 581	0	- 100	———	———
Over 10 years	———	70,889	- 1,258	0	0	———	———
Total	407	511,748	- 2,267	130	0	25,795	0

1 Includes $ 6,395 million of inflation-indexed securities valued at the original face amount and $ 454 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 November 15, 2000

Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
ASSETS													
Gold certificate account	11,046	535	4,428	414	520	750	802	1,064	359	158	340	514	1,162
Special drawing rights certif. acct.	3,200	167	1,271	120	151	213	242	309	103	44	96	143	341
Coin	909	33	75	53	58	115	106	100	45	33	65	75	152
Loans	407	2	0	1	0	0	18	269	38	24	45	8	2
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	25,795	0	25,795	0	0	0	0	0	0	0	0	0	0
Federal agency obligations (2)													
Bought outright	130	7	50	5	7	8	9	16	5	1	4	4	14
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
U.S. government securities (2)													
Bought outright— Bills	183,044	10,508	70,656	7,624	10,243	10,745	12,184	21,895	6,953	771	6,100	5,416	19,950
Notes (3)	236,021	13,550	91,105	9,830	13,208	13,855	15,710	28,232	8,966	994	7,865	6,983	25,724
Bonds (4)	92,682	5,321	35,776	3,860	5,187	5,441	6,169	11,086	3,521	390	3,089	2,742	10,101
Total bought outright (5)	511,748	29,379	197,536	21,315	28,638	30,041	34,063	61,213	19,440	2,154	17,054	15,141	55,775
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	511,748	29,379	197,536	21,315	28,638	30,041	34,063	61,213	19,440	2,154	17,054	15,141	55,775
Total loans and securities	538,080	29,388	223,381	21,320	28,645	30,048	34,090	61,497	19,483	2,179	17,104	15,154	55,791
Items in process of collection	8,761	525	1,163	349	424	442	597	691	344	596	754	397	2,480
Bank premises	1,442	94	166	50	155	126	235	104	33	126	49	138	165
Other assets (6)	32,071	1,509	10,773	1,087	1,879	4,997	2,088	3,070	941	658	922	985	3,162
Interdistrict settlement account	0	+ 2,206	+ 8,400	- 209	+ 2,098	+ 764	+ 2,215	- 3,175	- 595	- 532	- 772	- 5,345	- 5,056
TOTAL ASSETS	595,508	34,457	249,657	23,185	33,930	37,455	40,375	63,660	20,713	3,261	18,558	12,060	58,197

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 $ 4,857 million of inflation-indexed securities valued at the original face amount and $ 358 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 $ 96 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of $ 17,171 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 1,900 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 November 15, 2000

Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
LIABILITIES													
Federal Reserve notes	545,812	31,199	234,983	21,556	30,905	32,315	37,091	58,758	19,143	1,285	16,473	10,108	51,993
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits													
Depository institutions	18,978	1,711	3,896	560	1,551	1,671	1,174	2,543	852	935	986	1,132	1,967
U.S. Treasury—general account	4,850	0	4,850	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	90	1	66	1	2	8	2	3	1	1	1	1	3
Other	266	0	142	1	4	49	1	1	0	0	42	22	3
Total deposits	24,183	1,713	8,954	561	1,557	1,728	1,177	2,547	853	937	1,029	1,155	1,973
Deferred credit items	8,195	551	980	406	389	614	853	585	235	491	529	279	2,284
Other liabilities and accrued dividends (2)	4,364	257	1,488	196	250	317	336	489	181	71	169	160	449
TOTAL LIABILITIES	582,554	33,720	246,404	22,719	33,101	34,975	39,457	62,380	20,413	2,784	18,200	11,702	56,700
CAPITAL ACCOUNTS													
Capital paid in	6,988	358	1,496	236	460	1,681	493	616	138	359	178	186	786
Surplus	2,679	120	552	83	185	705	192	241	66	98	75	88	275
Other capital accounts	3,287	259	1,205	146	183	95	233	423	96	21	106	84	436
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	595,508	34,457	249,657	23,185	33,930	37,455	40,375	63,660	20,713	3,261	18,558	12,060	58,197
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	758,530	37,259	303,692	31,868	36,960	51,623	60,829	70,918	23,512	9,701	21,790	32,727	77,651
Less—Held by F.R. Banks	212,718	6,059	68,709	10,312	6,055	19,308	23,738	12,160	4,368	8,416	5,316	22,618	25,658
F.R. notes, net	545,812	31,199	234,983	21,556	30,905	32,315	37,091	58,758	19,143	1,285	16,473	10,108	51,993
Collateral held against F.R. notes													
Gold certificate account	11,046												
Special drawing rights certificate account	3,200												
Other eligible assets	0												
U.S. govt. and agency securities (3)	531,566												
Total collateral	545,812												

1 Cash value of agreements arranged through third-party custodial banks. These agreements are collateralized by U.S. government and 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.