

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 30, 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			Wednesday Nov 29, 2000
	Week ended Nov 29, 2000	Change from week ended		
		Nov 22, 2000	Dec 1, 1999	
Reserve Bank Credit	573,582	+ 5,550	+ 38	574,841
U.S. government securities (1)				
Bought outright-system account (2,3)	513,689	+ 664	+ 20,112	514,308
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)	24,720	+ 5,102	- 21,383	25,630
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	48	- 368	- 11	286
Seasonal credit	148	0	+ 83	152
Extended credit	0	0	0	0
Float	681	- 302	+ 480	-105
Other F.R. assets	34,166	+ 454	+ 816	34,440
Gold stock	11,046	0	- 3	11,046
Special drawing rights certificate account	3,200	0	- 4,000	3,200
Treasury currency outstanding	30,911	+ 2	+ 3,080	30,909
Total factors supplying reserve funds	618,738	+ 5,552	- 886	619,995
Currency in circulation*	580,044	+ 3,896	- 620	580,630
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	315	+ 26	+ 226	344
Deposits, other than reserve balances, with F.R. Banks				
Treasury	4,940	- 235	- 167	5,056
Foreign	74	- 18	- 137	73
Service-related balances and adjustments (5)	6,758	+ 158	- 537	6,758
Other	229	- 9	- 16	227
Other F.R. liabilities and capital	18,027	+ 272	- 366	17,913
Total factors, other than reserve balances, absorbing reserve funds	610,388	+ 4,092	- 1,616	611,002
Reserve balances with F.R. Banks (6)	8,351	+ 1,461	+ 731	8,993

On November 29, 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 \$ 684,023 million, a change of \$ + 1,298 million for the week. The total includes \$ 588,498 million of U.S. government securities and \$ 95,525 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 \$ 16,674 million (daily average over statement week) and \$ 16,611 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which \$ 16,674 million (daily average) and \$ 16,611 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of \$ 95 million (daily average) and \$ 244 million (outstanding on Wednesday statement date) that are fully collateralized by other U.S. government securities.
- 3 Includes \$ 6,905 million of inflation-indexed securities valued at the original face amount and \$ 515 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 \$ 6,212 million and adjustments of \$ 546 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.

H.4.1(a)

Consolidated Statement of Condition of all Federal Reserve Banks

Millions of dollars

	Eliminations from Consolidation	Change Since		
		Wednesday Nov 29, 2000	Wednesday Nov 22, 2000	Wednesday Dec 1, 1999
ASSETS				
Gold certificate account		11,046	0	- 2
Special drawing rights certificate account		3,200	0	- 4,000
Coin		892	- 13	+ 662
Loans		438	+ 292	+ 353
Acceptances		0	0	0
Repurchase agreements — triparty (1)		25,630	+ 1,015	- 23,875
Federal agency obligations (2)				
Bought outright		130	0	- 51
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright—Bills		183,817	- 66	- 15,024
Notes (3)		237,804	+ 559	+ 24,533
Bonds (4)		92,687	+ 2	+ 11,325
Total bought outright (5)		514,308	+ 495	+ 20,834
Held under repurchase agreements		0	0	0
Total U.S. government securities		514,308	+ 495	+ 20,834
Total loans and securities		540,506	+ 1,802	- 2,739
Items in process of collection	(831)	7,198	- 1,274	- 840
Bank premises		1,441	- 2	+ 88
Other assets (6)		33,000	+ 478	+ 1,448
TOTAL ASSETS	(831)	597,282	+ 989	- 5,384
LIABILITIES				
Federal Reserve notes		550,957	+ 765	- 5,575
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		16,362	+ 92	+ 1,423
U.S. Treasury—general account		5,056	+ 643	- 26
Foreign—official accounts		73	+ 2	- 89
Other	(0)	227	- 6	- 9
Total deposits	(0)	21,718	+ 731	+ 1,298
Deferred availability cash items	(831)	6,694	- 751	- 1,028
Other liabilities and accrued dividends (7)		4,409	+ 41	- 48
TOTAL LIABILITIES	(831)	583,778	+ 786	- 5,353
CAPITAL ACCOUNTS				
Capital paid in		7,071	+ 41	+ 697
Surplus		2,679	0	- 3,273
Other capital accounts		3,754	+ 162	+ 2,545

1 Cash value of agreements arranged through third-party custodial banks.

2 Face value of the securities.

3 Includes \$ 5,367 million of inflation-indexed securities valued at the original face amount and \$ 414 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 \$ 101 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of \$ 16,611 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 244 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 29, 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	421	15,478	- 2,161	0	0	10,605	0
16 days to 90 days	18	114,311	+ 1,724	0	0	15,025	0
91 days to 1 year	0	126,364	+ 370	0	0	—	—
Over 1 year to 5 years	—	132,581	+ 1	130	0	—	—
Over 5 years to 10 years	—	54,681	+ 558	0	0	—	—
Over 10 years	—	70,893	+ 2	0	0	—	—
Total	438	514,308	+ 495	130	0	25,630	0

1 Includes \$ 6,905 million of inflation-indexed securities valued at the original face amount and \$ 515 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 29, 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	892	34	77	52	54	111	94	96	46	32	67	79	150
Loans	438	0	0	1	0	0	3	325	30	15	48	9	8
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	25,630	0	25,630	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	183,817	10,553	70,954	7,656	10,287	10,790	12,235	21,987	6,983	774	6,126	5,439	20,034
Notes (3)	237,804	13,652	91,793	9,905	13,308	13,960	15,829	28,445	9,034	1,001	7,925	7,036	25,918
Bonds (4)	92,687	5,321	35,777	3,860	5,187	5,441	6,169	11,087	3,521	390	3,089	2,742	10,102
Total bought outright (5)	514,308	29,526	198,524	21,421	28,781	30,191	34,234	61,519	19,537	2,165	17,139	15,217	56,054
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	514,308	29,526	198,524	21,421	28,781	30,191	34,234	61,519	19,537	2,165	17,139	15,217	56,054
Total loans and securities	540,506	29,533	224,204	21,428	28,789	30,199	34,245	61,859	19,572	2,181	17,191	15,230	56,076
Items in process of collection	8,028	510	1,324	375	161	549	677	484	294	549	458	405	2,243
Bank premises	1,441	94	166	50	154	126	234	104	34	126	49	138	166
Other assets (6)	33,000	1,558	11,195	1,125	1,930	5,055	2,150	3,163	968	665	953	1,006	3,233
Interdistrict settlement account	0	+ 1,037	+ 7,323	- 5	+ 1,602	+ 2,081	+ 2,667	- 3,105	- 575	- 626	- 113	- 5,847	- 4,441
TOTAL ASSETS	598,113	33,468	249,988	23,559	33,361	39,085	41,111	63,975	20,799	3,129	19,042	11,668	58,929

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.

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5 Net of \$ 16,611 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 244 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 29, 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	550,957	31,414	236,178	22,001	31,029	32,910	37,777	59,699	19,233	1,390	16,702	9,847	52,776
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits													
Depository institutions	16,362	588	2,845	410	946	2,624	1,167	1,914	851	651	1,337	1,022	2,009
U.S. Treasury—general account	5,056	0	5,056	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	73	1	49	1	2	8	2	3	1	1	1	1	3
Other	227	0	137	1	3	45	1	1	0	0	34	1	2
Total deposits	21,718	589	8,086	412	952	2,677	1,170	1,917	852	652	1,372	1,024	2,014
Deferred credit items	7,525	453	944	454	197	616	828	548	235	534	422	243	2,050
Other liabilities and accrued dividends (2)	4,409	261	1,486	195	253	334	339	493	185	72	172	161	457
TOTAL LIABILITIES	584,609	32,718	246,695	23,061	32,432	36,538	40,114	62,657	20,505	2,648	18,668	11,276	57,298
CAPITAL ACCOUNTS													
Capital paid in	7,071	358	1,528	236	493	1,678	493	631	138	359	178	187	791
Surplus	2,679	120	552	83	185	705	192	241	66	98	75	88	275
Other capital accounts	3,754	272	1,213	178	251	165	311	446	91	23	122	117	565
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	598,113	33,468	249,988	23,559	33,361	39,085	41,111	63,975	20,799	3,129	19,042	11,668	58,929
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	756,715	37,023	302,615	31,862	36,740	51,385	60,954	70,979	23,417	9,673	21,733	32,653	77,682
Less—Held by F.R. Banks	205,757	5,610	66,437	9,861	5,710	18,474	23,176	11,280	4,183	8,283	5,030	22,807	24,906
F.R. notes, net	550,957	31,414	236,178	22,001	31,029	32,910	37,777	59,699	19,233	1,390	16,702	9,847	52,776
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)	536,712												
Total collateral	550,957												

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.