

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.

April 12, 2001

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 Apr 11, 2001
	Week ended Apr 11, 2001	Change from week ended		
		Apr 4, 2001	Apr 12, 2000	
Reserve Bank Credit	578,408	- 2,417	+ 21,075	582,350
U.S. government securities (1)				
Bought outright-system account (2,3)	522,228	- 1,099	+ 19,635	523,899
Held under repurchase agreements	0	0	0	0
Federal agency obligations (1)				
Bought outright	10	0	- 136	10
Held under repurchase agreements	0	0	0	0
Repurchase agreements — triparty (4)	19,247	- 2,237	+ 105	18,750
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	5	- 76	- 467	4
Seasonal credit	35	+ 17	- 70	35
Extended credit	0	0	0	0
Float	1,084	+ 921	+ 974	3,457
Other F.R. assets	35,800	+ 57	+ 1,034	36,195
Gold stock	11,046	0	- 2	11,046
Special drawing rights certificate account	2,200	0	- 4,000	2,200
Treasury currency outstanding	32,028	+ 14	+ 2,800	32,028
Total factors supplying reserve funds	623,682	- 2,404	+ 19,872	627,625
Currency in circulation*	587,773	+ 1,239	+ 22,553	589,263
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	486	+ 7	+ 289	501
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,010	- 661	- 452	5,128
Foreign	75	- 17	- 50	73
Service-related balances and adjustments (5)	7,026	+ 268	+ 241	7,026
Other	372	+ 69	+ 98	346
Other F.R. liabilities and capital	17,590	+ 36	- 2,063	17,712
Total factors, other than reserve balances, absorbing reserve funds	618,332	+ 941	+ 20,616	620,049
Reserve balances with F.R. Banks (6)	5,350	- 3,344	- 744	7,576

On April 11, 2001, 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 \$ 717,343 million, a change of \$ - 10,151 million for the week. The total includes \$ 592,111 million of U.S. government securities and \$ 125,232 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 \$ 18,303 million (daily average over statement week) and \$ 17,611 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which \$ 18,303 million (daily average) and \$ 17,611 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of \$ 433 million (daily average) and \$ 157 million (outstanding on Wednesday statement date) that are fully collateralized by other U.S. government securities.
- 3 Includes \$ 7,830 million of inflation-indexed securities valued at the original face amount and \$ 644 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 \$ 6,613 million and adjustments of \$ 413 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 Apr 11, 2001	Wednesday Apr 4, 2001	Wednesday Apr 12, 2000
ASSETS				
Gold certificate account		11,046	0	- 2
Special drawing rights certificate account		2,200	0	- 4,000
Coin		1,148	- 6	+ 651
Loans		39	- 139	- 109
Acceptances		0	0	0
Repurchase agreements — triparty (1)		18,750	- 2,750	+ 450
Federal agency obligations (2)				
Bought outright		10	0	- 130
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright—Bills		182,400	- 1,782	- 15,342
Notes (3)		244,597	+ 812	+ 23,898
Bonds (4)		96,901	+ 943	+ 11,203
Total bought outright (5)		523,899	- 26	+ 19,760
Held under repurchase agreements		0	0	0
Total U.S. government securities		523,899	- 26	+ 19,760
Total loans and securities		542,698	- 2,914	+ 19,971
Items in process of collection	(802)	11,270	+ 2,000	+ 2,278
Bank premises		1,490	+ 2	+ 101
Other assets (6)		34,633	+ 631	+ 1,097
TOTAL ASSETS	(802)	604,484	- 288	+ 20,095
LIABILITIES				
Federal Reserve notes		558,884	+ 905	+ 21,277
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		13,958	- 1,005	+ 799
U.S. Treasury—general account		5,128	- 13	- 705
Foreign—official accounts		73	- 77	- 73
Other	(0)	346	- 30	+ 69
Total deposits	(0)	19,505	- 1,125	+ 89
Deferred availability cash items	(802)	8,383	- 538	- 26
Other liabilities and accrued dividends (7)		3,674	- 74	- 1,182
TOTAL LIABILITIES	(802)	590,446	- 833	+ 20,159
CAPITAL ACCOUNTS				
Capital paid in		7,043	+ 12	+ 297
Surplus		6,303	+ 40	- 128
Other capital accounts		692	+ 493	- 233

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

2 Face value of the securities.

3 Includes \$ 5,614 million of inflation-indexed securities valued at the original face amount and \$ 477 million of compensation that adjusts for the effects of inflation on the principal of such securities.

4 Includes \$ 2,216 million of inflation-indexed securities valued at the original face amount and \$ 167 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of \$ 17,611 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 157 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, April 11, 2001

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	10	15,132	- 1,198	0	0	12,750	0
16 days to 90 days	30	121,899	+ 754	0	0	6,000	0
91 days to 1 year	0	122,013	- 1,338	0	0	—	—
Over 1 year to 5 years	—	134,752	+ 743	10	0	—	—
Over 5 years to 10 years	—	55,558	+ 70	0	0	—	—
Over 10 years	—	74,545	+ 943	0	0	—	—
Total	39	523,899	- 26	10	0	18,750	0

1 Includes \$ 7,830 million of inflation-indexed securities valued at the original face amount and \$ 644 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.

Statement of Condition of Each Federal Reserve Bank on April 11, 2001

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	546	4,452	454	538	741	871	1,028	343	143	317	477	1,136
Special drawing rights certif. acct.	2,200	115	874	83	104	147	166	212	71	30	66	98	234
Coin	1,148	77	81	69	71	166	94	150	69	47	75	106	144
Loans	39	1	0	0	0	0	0	12	12	11	1	3	0
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	18,750	0	18,750	0	0	0	0	0	0	0	0	0	0
Federal agency obligations (2)	0	0	0	0	0	0	0	0	0	0	0	0	0
Bought outright	10	1	4	0	1	1	1	1	0	0	0	0	1
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
U.S. government securities (2)	182,400	10,959	74,717	7,492	10,679	10,897	12,542	20,658	6,574	569	5,630	3,307	18,376
Bought outright— Bills	244,597	14,696	100,195	10,047	14,320	14,612	16,819	27,703	8,816	763	7,550	4,434	24,643
Notes (3)	96,901	5,822	39,694	3,980	5,673	5,789	6,663	10,975	3,493	302	2,991	1,757	9,763
Bonds (4)	523,899	31,477	214,606	21,519	30,672	31,298	36,025	59,336	18,883	1,635	16,170	9,497	52,782
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. gov't. securities	523,899	31,477	214,606	21,519	30,672	31,298	36,025	59,336	18,883	1,635	16,170	9,497	52,782
Total loans and securities	542,698	31,478	233,360	21,519	30,672	31,299	36,026	59,348	18,896	1,646	16,171	9,500	52,783
Items in process of collection	12,072	802	1,134	698	483	819	887	1,227	576	750	1,174	557	2,964
Bank premises	1,490	94	168	50	154	130	273	104	36	125	49	138	169
Other assets (6)	34,633	1,803	12,447	1,242	2,057	4,748	2,287	3,277	930	663	945	779	3,456
Interdistrict settlement account	0	+ 260	+ 2,028	63	- 1,007	+ 4,709	- 1,849	514	865	+ 2,865	- 987	- 1,040	- 4,691
TOTAL ASSETS	605,286	35,173	254,543	24,178	33,072	42,759	38,755	65,860	20,056	6,269	17,811	10,615	56,194

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. 477 million of compensation that adjusts for the effects of inflation on the

3 Includes \$ 5,614 million of inflation-indexed securities valued at the original face amount and \$ 167 million of compensation that adjusts for the effects of inflation on the principal of such securities.

4 Includes \$ 2,216 million of inflation-indexed securities valued at the original face amount and \$ 157 million that are fully collateralized by other U.S. government securities.

5 Net of \$ 17,611 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 157 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 11, 2001

Millions of dollars

	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
LIABILITIES													
Federal Reserve notes	558,884	32,596	239,138	22,297	30,552	37,907	35,566	61,258	18,825	4,920	16,328	9,247	50,250
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits	13,958	648	4,585	634	970	751	902	2,106	467	273	565	566	1,492
U.S. Treasury—general account	5,128	0	5,128	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	73	2	49	1	2	7	2	3	1	1	1	1	3
Other	346	1	135	0	2	184	1	1	1	0	9	1	11
Total deposits	19,505	650	9,897	636	973	942	906	2,109	469	274	575	568	1,507
Deferred credit items	9,184	849	1,054	599	392	688	964	650	302	536	379	336	2,436
Other liabilities and accrued dividends (2)	3,674	230	1,270	165	216	284	296	394	151	71	140	109	349
TOTAL LIABILITIES	591,248	34,325	251,360	23,696	32,134	39,822	37,731	64,410	19,746	5,801	17,422	10,260	54,541
CAPITAL ACCOUNTS													
Capital paid in	7,043	416	1,450	229	432	1,681	490	696	149	371	183	151	795
Surplus	6,303	358	1,468	228	472	1,257	495	632	138	97	179	188	792
Other capital accounts	692	74	266	25	34	0	38	122	23	0	27	16	66
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	605,286	35,173	254,543	24,178	33,072	42,759	38,755	65,860	20,056	6,269	17,811	10,615	56,194
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	740,532	36,862	296,842	30,682	36,015	52,414	58,519	70,525	22,707	9,336	21,061	31,584	73,987
Less—Held by F.R. Banks	181,648	4,266	57,703	8,385	5,463	14,507	22,952	9,267	3,882	4,415	4,733	22,337	23,738
F.R. notes, net	558,884	32,596	239,138	22,297	30,552	37,907	35,566	61,258	18,825	4,920	16,328	9,247	50,250
Collateral held against F.R. notes													
Gold certificate account	11,046												
Special drawing rights certificate account	2,200												
Other eligible assets	2,979												
U.S. govt. and agency securities (3)	542,659												
Total collateral	558,884												

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.