

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 19, 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 18, 2001
	Week ended Apr 18, 2001	Change from week ended		
		Apr 11, 2001	Apr 19, 2000	
Reserve Bank Credit	581,646	+ 3,238	+ 21,992	590,759
U.S. government securities (1)				
Bought outright-system account (2,3)	522,374	+ 146	+ 14,936	525,195
Held under repurchase agreements	0	0	0	0
Federal agency obligations (1)				
Bought outright	10	0	- 130	10
Held under repurchase agreements	0	0	0	0
Repurchase agreements — triparty (4)	22,220	+ 2,973	+ 5,596	29,264
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	4	- 1	- 51	11
Seasonal credit	40	+ 5	- 63	37
Extended credit	0	0	0	0
Float	636	- 448	+ 398	-251
Other F.R. assets	36,362	+ 562	+ 1,306	36,494
Gold stock	11,046	0	- 2	11,046
Special drawing rights certificate account	2,200	0	- 3,571	2,200
Treasury currency outstanding	32,042	+ 14	+ 2,774	32,042
Total factors supplying reserve funds	626,934	+ 3,252	+ 21,192	636,047
Currency in circulation*	588,559	+ 786	+ 23,523	589,489
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	503	+ 17	+ 305	512
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,491	+ 481	- 1,287	6,753
Foreign	79	+ 4	- 12	107
Service-related balances and adjustments (5)	6,785	- 111	+ 10	6,785
Other	342	- 30	+ 68	335
Other F.R. liabilities and capital	17,953	+ 363	- 1,316	17,677
Total factors, other than reserve balances, absorbing reserve funds	619,711	+ 1,509	+ 21,290	621,657
Reserve balances with F.R. Banks (6)	7,222	+ 1,742	- 99	14,390

On April 18, 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 \$ 713,867 million, a change of \$ - 3,476 million for the week. The total includes \$ 591,510 million of U.S. government securities and \$ 122,357 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 \$ 18,553 million (daily average over statement week) and \$ 17,053 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which \$ 18,553 million (daily average) and \$ 17,053 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of \$ 418 million (daily average) and \$ 1,433 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 \$ 652 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 \$ 6,483 million and adjustments of \$ 302 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 18, 2001	Wednesday Apr 11, 2001	Wednesday Apr 19, 2000
ASSETS				
Gold certificate account		11,046	0	- 2
Special drawing rights certificate account		2,200	0	- 3,000
Coin		1,137	- 11	+ 606
Loans		48	+ 9	- 157
Acceptances		0	0	0
Repurchase agreements — triparty (1)		29,264	+ 10,514	+ 5,489
Federal agency obligations (2)				
Bought outright		10	0	- 130
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright—Bills		182,037	- 363	- 19,215
Notes (3)		246,204	+ 1,607	+ 25,187
Bonds (4)		96,953	+ 52	+ 11,193
Total bought outright (5)		525,195	+ 1,296	+ 17,166
Held under repurchase agreements		0	0	0
Total U.S. government securities		525,195	+ 1,296	+ 17,166
Total loans and securities		554,517	+ 11,819	+ 22,368
Items in process of collection	(1,083)	9,264	- 2,006	+ 181
Bank premises		1,490	0	+ 100
Other assets (6)		34,932	+ 299	+ 1,181
TOTAL ASSETS	(1,083)	614,587	+ 10,103	+ 21,435
LIABILITIES				
Federal Reserve notes		559,095	+ 211	+ 21,859
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		21,756	+ 7,798	- 507
U.S. Treasury—general account		6,753	+ 1,625	+ 1,081
Foreign—official accounts		107	+ 34	- 30
Other	(-1)	335	- 11	+ 59
Total deposits	(-1)	28,951	+ 9,446	+ 603
Deferred availability cash items	(1,084)	8,864	+ 481	+ 257
Other liabilities and accrued dividends (7)		3,583	- 91	- 1,270
TOTAL LIABILITIES	(1,083)	600,492	+ 10,046	+ 21,448
CAPITAL ACCOUNTS				
Capital paid in		7,046	+ 3	+ 299
Surplus		6,332	+ 29	- 99
Other capital accounts		716	+ 24	- 213

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 \$ 483 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 \$ 169 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of \$ 17,053 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 1,433 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 18, 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	47	21,132	+ 6,000	0	0	25,254	0
16 days to 90 days	2	116,128	- 5,771	0	0	4,010	0
91 days to 1 year	0	121,421	- 592	0	0	—	—
Over 1 year to 5 years	—	136,354	+ 1,602	10	0	—	—
Over 5 years to 10 years	—	55,612	+ 54	0	0	—	—
Over 10 years	—	74,547	+ 2	0	0	—	—
Total	48	525,195	+ 1,296	10	0	29,264	0

1 Includes \$ 7,830 million of inflation-indexed securities valued at the original face amount and \$ 652 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 18, 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	1,137	78	83	68	71	163	89	148	68	48	74	106	142
Loans	48	0	0	0	0	0	0	11	5	15	2	0	15
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	29,264	0	29,264	0	0	0	0	0	0	0	0	0	0
Federal agency obligations (2)	10	1	4	0	1	1	1	1	0	0	0	0	1
Bought outright	0	0	0	0	0	0	0	0	0	0	0	0	0
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
U.S. government securities (2)	182,037	10,937	74,568	7,477	10,657	10,875	12,517	20,617	6,561	568	5,619	3,300	18,340
Bought outright— Bills	246,204	14,792	100,853	10,113	14,414	14,708	16,930	27,885	8,874	768	7,599	4,463	24,805
Notes (3)	96,953	5,825	39,715	3,982	5,676	5,792	6,667	10,981	3,495	302	2,992	1,758	9,768
Bonds (4)	525,195	31,555	215,137	21,572	30,747	31,375	36,114	59,482	18,930	1,639	16,210	9,521	52,912
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. gov't. securities	525,195	31,555	215,137	21,572	30,747	31,375	36,114	59,482	18,930	1,639	16,210	9,521	52,912
Total loans and securities	554,517	31,555	244,405	21,573	30,748	31,376	36,115	59,495	18,935	1,654	16,213	9,521	52,928
Items in process of collection	10,347	753	1,324	625	475	795	785	653	498	540	611	501	2,787
Bank premises	1,490	94	168	50	154	131	273	104	36	125	49	138	170
Other assets (6)	34,932	1,820	12,606	1,250	2,070	4,764	2,301	3,309	938	660	948	782	3,484
Interdistrict settlement account	0	+ 2,078	- 6,098	150	- 1,117	+ 8,146	- 1,689	+ 872	- 377	+ 3,701	- 249	- 768	- 4,349
TOTAL ASSETS	615,670	37,038	257,813	23,953	33,044	46,262	38,911	65,820	20,512	6,901	18,030	10,855	56,531

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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H.4.1 (c)
Statement of Condition of Each Federal Reserve Bank on April 18, 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	559,095	32,734	239,350	22,200	30,516	38,339	35,264	61,323	18,876	4,848	16,290	9,223	50,132
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits	21,756	2,528	5,975	482	921	3,750	1,348	1,969	843	942	709	543	1,747
Depository institutions	6,753	0	6,753	0	0	0	0	0	0	0	0	0	0
U.S. Treasury—general account	107	2	83	1	2	7	2	3	1	1	1	1	3
Foreign—official accounts	334	4	132	0	2	180	0	2	1	0	8	1	3
Other	28,950	2,534	12,943	483	925	3,937	1,350	1,974	844	944	718	544	1,754
Total deposits	9,947	680	1,084	626	459	741	982	683	327	571	504	633	2,659
Deferred credit items	3,583	224	1,242	161	209	278	289	383	147	72	135	106	339
Other liabilities and accrued dividends (2)	601,575	36,172	254,619	23,470	32,108	43,295	37,884	64,362	20,195	6,435	17,647	10,506	54,884
TOTAL LIABILITIES	615,670	37,038	257,813	23,953	33,044	46,262	38,911	65,820	20,512	6,901	18,030	10,855	56,531
CAPITAL ACCOUNTS													
Capital paid in	7,046	416	1,450	229	432	1,681	493	697	149	371	183	150	795
Surplus	6,332	358	1,468	228	472	1,286	495	632	138	95	179	188	792
Other capital accounts	716	92	276	26	32	0	38	130	31	0	21	10	60
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	615,670	37,038	257,813	23,953	33,044	46,262	38,911	65,820	20,512	6,901	18,030	10,855	56,531
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	740,208	36,880	296,783	30,643	35,965	52,703	58,382	70,486	22,663	9,310	21,016	31,621	73,756
Less—Held by F.R. Banks	181,113	4,146	57,434	8,443	5,449	14,364	23,118	9,164	3,787	4,462	4,727	22,397	23,624
F.R. notes, net	559,095	32,734	239,350	22,200	30,516	38,339	35,264	61,323	18,876	4,848	16,290	9,223	50,132
Collateral held against F.R. notes	11,046												
Gold certificate account													
Special drawing rights certificate account	2,200												
Other eligible assets	0												
U.S. govt. and agency securities (3)	545,850												
Total collateral	559,095												

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.