

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 5, 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 4, 2001
	Week ended Apr 4, 2001	Change from week ended		
		Mar 28, 2001	Apr 5, 2000	
Reserve Bank Credit	580,844	+ 4,735	+ 21,963	581,118
U.S. government securities (1)				
Bought outright-system account (2,3)	523,327	- 603	+ 21,538	523,925
Held under repurchase agreements	0	0	0	0
Federal agency obligations (1)				
Bought outright	10	0	- 140	10
Held under repurchase agreements	0	0	0	0
Repurchase agreements — triparty (4)	21,484	+ 5,558	- 637	21,500
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	81	+ 78	- 65	152
Seasonal credit	18	0	- 70	25
Extended credit	0	0	0	0
Float	182	+ 131	- 119	8
Other F.R. assets	35,743	- 428	+ 1,457	35,497
Gold stock	11,046	0	- 2	11,046
Special drawing rights certificate account	2,200	0	- 4,000	2,200
Treasury currency outstanding	32,014	+ 14	+ 3,011	32,014
Total factors supplying reserve funds	626,104	+ 4,749	+ 20,971	626,378
Currency in circulation*	586,534	+ 1,347	+ 22,388	588,356
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	479	- 10	+ 301	484
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,671	+ 1,050	+ 614	5,141
Foreign	92	- 6	- 10	150
Service-related balances and adjustments (5)	6,758	+ 48	- 308	6,758
Other	303	+ 7	+ 78	376
Other F.R. liabilities and capital	17,554	- 771	- 2,101	17,241
Total factors, other than reserve balances, absorbing reserve funds	617,391	+ 1,664	+ 20,962	618,506
Reserve balances with F.R. Banks (6)	8,713	+ 3,084	+ 9	7,872

On April 4, 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 \$ 727,494 million, a change of \$ + 2,639 million for the week. The total includes \$ 602,937 million of U.S. government securities and \$ 124,557 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 \$ 18,499 million (daily average over statement week) and \$ 18,381 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which \$ 18,499 million (daily average) and \$ 18,381 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of \$ 702 million (daily average) and \$ 641 million (outstanding on Wednesday statement date) that are fully collateralized by other U.S. government securities.
- 3 Includes \$ 7,386 million of inflation-indexed securities valued at the original face amount and \$ 605 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 \$ 6,319 million and adjustments of \$ 439 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 4, 2001	Wednesday Mar 28, 2001	Wednesday Apr 5, 2000
ASSETS				
Gold certificate account		11,046	0	- 2
Special drawing rights certificate account		2,200	0	- 4,000
Coin		1,154	+ 7	+ 681
Loans		178	+ 162	- 380
Acceptances		0	0	0
Repurchase agreements — triparty (1)		21,500	+ 6,000	- 55
Federal agency obligations (2)				
Bought outright		10	0	- 140
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright—Bills		184,182	- 1,151	- 12,440
Notes (3)		243,785	+ 127	+ 24,699
Bonds (4)		95,958	+ 2	+ 10,369
Total bought outright (5)		523,925	- 1,021	+ 22,627
Held under repurchase agreements		0	0	0
Total U.S. government securities		523,925	- 1,021	+ 22,627
Total loans and securities		545,612	+ 5,140	+ 22,052
Items in process of collection	(1 , 0 4 2)	9,270	+ 2,589	+ 463
Bank premises		1,488	+ 9	+ 100
Other assets (6)		34,002	- 983	+ 877
TOTAL ASSETS	(1 , 0 4 2)	604,772	+ 6,762	+ 20,169
LIABILITIES				
Federal Reserve notes		557,979	+ 1,907	+ 20,452
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		14,963	+ 3,733	+ 2,310
U.S. Treasury—general account		5,141	+ 377	- 1,299
Foreign—official accounts		150	+ 5	+ 54
Other	(0)	376	+ 125	+ 101
Total deposits	(0)	20,630	+ 4,241	+ 1,167
Deferred availability cash items	(1 , 0 4 2)	8,921	+ 1,392	+ 718
Other liabilities and accrued dividends (7)		3,748	- 69	- 1,107
TOTAL LIABILITIES	(1 , 0 4 2)	591,279	+ 7,471	+ 21,230
CAPITAL ACCOUNTS				
Capital paid in		7,031	+ 2	+ 286
Surplus		6,263	- 226	- 168
Other capital accounts		199	- 486	- 1,179

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

2 Face value of the securities.

3 Includes \$ 5,552 million of inflation-indexed securities valued at the original face amount and \$ 469 million of compensation that adjusts for the effects of inflation on the principal of such securities.

4 Includes \$ 1,834 million of inflation-indexed securities valued at the original face amount and \$ 136 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of \$ 18,381 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 641 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 4, 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	156	16,330	- 4,370	0	0	15,500	0
16 days to 90 days	21	121,145	+ 4,146	0	0	6,000	0
91 days to 1 year	0	123,351	+ 780	0	0	—	—
Over 1 year to 5 years	—	134,009	- 2,147	10	0	—	—
Over 5 years to 10 years	—	55,488	+ 567	0	0	—	—
Over 10 years	—	73,602	+ 3	0	0	—	—
Total	178	523,925	- 1,021	10	0	21,500	0

1 Includes \$ 7,386 million of inflation-indexed securities valued at the original face amount and \$ 605 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 4, 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	535	4,428	414	520	750	802	1,064	359	158	340	514	1,162
Special drawing rights certif. acct.	2,200	115	874	83	104	147	166	212	71	30	66	98	234
Coin	1,154	78	81	68	73	163	96	150	70	47	77	106	146
Loans	178	71	0	0	0	0	75	14	1	10	1	2	3
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	21,500	0	21,500	0	0	0	0	0	0	0	0	0	0
Federal agency obligations (2)													
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)													
Bought outright— Bills	184,182	10,574	71,095	7,671	10,307	10,812	12,260	22,031	6,997	775	6,138	5,450	20,074
Notes (3)	243,785	13,995	94,102	10,154	13,642	14,311	16,227	29,160	9,261	1,026	8,124	7,213	26,570
Bonds (4)	95,958	5,509	37,040	3,997	5,370	5,633	6,387	11,478	3,645	404	3,198	2,839	10,458
Total bought outright (5)	523,925	30,078	202,236	21,822	29,319	30,756	34,874	62,669	19,902	2,206	17,460	15,502	57,102
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	523,925	30,078	202,236	21,822	29,319	30,756	34,874	62,669	19,902	2,206	17,460	15,502	57,102
Total loans and securities	545,612	30,149	223,740	21,822	29,320	30,756	34,949	62,684	19,904	2,216	17,460	15,504	57,106
Items in process of collection													
Bank premises	10,312	758	1,182	575	436	822	1,018	672	628	509	614	355	2,743
Other assets (6)	1,488	94	167	50	154	129	273	104	36	125	49	137	169
Interdistrict settlement account	34,002	1,720	11,793	1,261	1,983	4,690	2,204	3,307	936	675	959	954	3,520
	0	+ 1,595	+ 9,573	- 522	+ 709	+ 7,136	+ 49	- 2,580	- 1,884	+ 2,515	- 1,623	- 6,897	- 8,071
TOTAL ASSETS	605,814	35,044	251,836	23,752	33,299	44,593	39,557	65,614	20,121	6,275	17,942	10,771	57,010

- 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 \$ 5,552 million of inflation-indexed securities valued at the original face amount and \$ 469 million of compensation that adjusts for the effects of inflation on the principal of such securities.
- 4 Includes \$ 1,834 million of inflation-indexed securities valued at the original face amount and \$ 136 million of compensation that adjusts for the effects of inflation on the principal of such securities.
- 5 Net of \$ 18,381 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 641 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 4, 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	557,979	32,431	238,865	22,167	30,473	37,638	35,754	61,001	18,795	4,930	16,328	9,311	50,286
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits													
Depository institutions	14,963	734	2,138	440	1,225	2,724	1,425	2,046	580	274	571	640	2,166
U.S. Treasury—general account	5,141	0	5,141	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	150	2	126	1	2	7	2	3	1	1	1	1	3
Other	376	6	138	0	1	192	3	6	1	1	10	1	18
Total deposits	20,630	742	7,543	441	1,228	2,923	1,430	2,055	582	276	581	641	2,188
Deferred credit items	9,964	832	1,201	512	471	846	1,092	758	304	531	517	340	2,559
Other liabilities and accrued dividends (2)	3,748	224	1,243	168	220	282	292	417	157	71	149	138	387
TOTAL LIABILITIES	592,321	34,228	248,852	23,288	32,392	41,689	38,568	64,232	19,838	5,809	17,575	10,431	55,420
CAPITAL ACCOUNTS													
Capital paid in	7,031	416	1,450	229	432	1,681	489	696	139	371	183	151	795
Surplus	6,263	358	1,468	228	472	1,224	495	632	138	96	179	188	785
Other capital accounts	199	41	66	7	3	0	4	55	6	0	5	1	10
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	605,814	35,044	251,836	23,752	33,299	44,593	39,557	65,614	20,121	6,275	17,942	10,771	57,010
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	741,072	36,722	296,882	30,756	36,017	52,329	58,792	70,405	22,704	9,362	21,105	31,727	74,272
Less—Held by F.R. Banks	183,093	4,291	58,017	8,589	5,543	14,691	23,038	9,404	3,909	4,432	4,777	22,416	23,985
F.R. notes, net	557,979	32,431	238,865	22,167	30,473	37,638	35,754	61,001	18,795	4,930	16,328	9,311	50,286
Collateral held against F.R. notes													
Gold certificate account	11,046												
Special drawing rights certificate account	2,200												
Other eligible assets	0												
U.S. govt. and agency securities (3)	544,733												
Total collateral	557,979												

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.