

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 26, 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 25, 2001
	Week ended Apr 25, 2001	Change from week ended		
		Apr 18, 2001	Apr 26, 2000	
Reserve Bank Credit	579,177	- 2,449	+ 15,190	580,462
U.S. government securities (1)				
Bought outright-system account (2,3)	525,432	+ 3,058	+ 18,041	527,300
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)	17,183	- 5,037	- 3,294	16,507
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	29	+ 25	- 52	32
Seasonal credit	36	- 4	- 97	34
Extended credit	0	0	0	0
Float	-414	- 1,030	- 1,004	-608
Other F.R. assets	36,900	+ 538	+ 1,724	37,188
Gold stock	11,046	0	- 2	11,046
Special drawing rights certificate account	2,200	0	- 3,000	2,200
Treasury currency outstanding	32,056	+ 14	+ 2,748	32,056
Total factors supplying reserve funds	624,479	- 2,436	+ 14,935	625,765
Currency in circulation*	587,675	- 884	+ 23,143	588,505
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	512	+ 9	+ 311	516
Deposits, other than reserve balances, with F.R. Banks				
Treasury	6,894	+ 1,403	- 5,523	7,483
Foreign	119	+ 40	+ 29	121
Service-related balances and adjustments (5)	7,032	+ 247	+ 230	7,032
Other	347	+ 5	+ 50	330
Other F.R. liabilities and capital	17,971	+ 18	- 1,270	17,660
Total factors, other than reserve balances, absorbing reserve funds	620,550	+ 839	+ 16,971	621,646
Reserve balances with F.R. Banks (6)	3,929	- 3,274	- 2,035	4,118

On April 25, 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 \$ 711,665 million, a change of \$ - 2,202 million for the week. The total includes \$ 584,877 million of U.S. government securities and \$ 126,788 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 \$ 17,638 million (daily average over statement week) and \$ 17,309 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which \$ 17,352 million (daily average) and \$ 17,309 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of \$ 926 million (daily average) and \$ 2,268 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 \$ 659 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 \$ 6,448 million and adjustments of \$ 583 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 25, 2001	Wednesday Apr 18, 2001	Wednesday Apr 26, 2000
ASSETS				
Gold certificate account		11,046	0	- 2
Special drawing rights certificate account		2,200	0	- 3,000
Coin		1,121	- 16	+ 583
Loans		66	+ 18	- 219
Acceptances		0	0	0
Repurchase agreements — triparty (1)		16,507	- 12,757	- 23,273
Federal agency obligations (2)				
Bought outright		10	0	- 130
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright—Bills		181,923	- 114	- 19,068
Notes (3)		248,286	+ 2,082	+ 27,263
Bonds (4)		97,091	+ 138	+ 11,329
Total bought outright (5)		527,300	+ 2,105	+ 19,524
Held under repurchase agreements		0	0	0
Total U.S. government securities		527,300	+ 2,105	+ 19,524
Total loans and securities		543,882	- 10,635	- 4,099
Items in process of collection	(1,085)	8,018	- 1,246	+ 140
Bank premises		1,491	+ 1	+ 103
Other assets (6)		35,492	+ 560	+ 1,386
TOTAL ASSETS	(1,085)	603,250	- 11,337	- 4,889
LIABILITIES				
Federal Reserve notes		558,086	- 1,009	+ 21,136
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		11,132	- 10,624	- 3,913
U.S. Treasury—general account		7,483	+ 730	- 21,961
Foreign—official accounts		121	+ 14	+ 42
Other	(0)	330	- 5	+ 54
Total deposits	(0)	19,066	- 9,885	- 25,778
Deferred availability cash items	(1,085)	8,438	- 426	+ 999
Other liabilities and accrued dividends (7)		3,524	- 59	- 1,302
TOTAL LIABILITIES	(1,085)	589,115	- 11,377	- 4,944
CAPITAL ACCOUNTS				
Capital paid in		7,050	+ 4	+ 299
Surplus		6,375	+ 43	- 56
Other capital accounts		711	- 5	- 187

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 \$ 488 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 \$ 171 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of \$ 17,309 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 2,268 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 25, 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	63	30,649	+ 9,517	0	0	12,505	0
16 days to 90 days	3	107,022	- 9,106	0	0	4,002	0
91 days to 1 year	0	122,317	+ 896	0	0	—	—
Over 1 year to 5 years	—	136,449	+ 95	10	0	—	—
Over 5 years to 10 years	—	56,313	+ 701	0	0	—	—
Over 10 years	—	74,550	+ 3	0	0	—	—
Total	66	527,300	+ 2,105	10	0	16,507	0

1 Includes \$ 7,830 million of inflation-indexed securities valued at the original face amount and \$ 659 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 25, 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	1,121	76	82	68	69	163	89	145	67	47	73	104	139
Loans	66	0	0	0	0	0	22	17	6	16	4	0	2
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	16,507	0	16,507	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	181,923	10,930	74,522	7,472	10,651	10,868	12,510	20,604	6,557	568	5,615	3,298	18,328
Notes (3)	248,286	14,918	101,706	10,198	14,536	14,833	17,073	28,120	8,949	775	7,663	4,501	25,014
Bonds (4)	97,091	5,833	39,771	3,988	5,684	5,800	6,676	10,996	3,499	303	2,997	1,760	9,782
Total bought outright (5)	527,300	31,681	215,999	21,658	30,871	31,501	36,259	59,721	19,006	1,645	16,275	9,559	53,124
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	527,300	31,681	215,999	21,658	30,871	31,501	36,259	59,721	19,006	1,645	16,275	9,559	53,124
Total loans and securities	543,882	31,682	232,510	21,659	30,871	31,502	36,281	59,739	19,011	1,661	16,279	9,559	53,127
Items in process of collection													
Bank premises	9,103	602	1,018	548	359	486	849	672	337	467	446	404	2,915
Other assets (6)	1,491	94	168	50	154	130	273	104	37	125	49	138	170
Interdistrict settlement account	35,492	1,858	12,824	1,273	2,104	4,796	2,340	3,373	962	663	965	793	3,541
TOTAL ASSETS	604,336	35,214	253,672	23,686	32,811	44,310	37,945	65,874	19,923	6,269	17,831	10,749	56,052

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 \$ 5,614 million of inflation-indexed securities valued at the original face amount and \$ 488 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 \$ 171 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of \$ 17,309 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of \$ 2,268 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 25, 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	558,086	32,823	239,124	22,027	30,524	38,675	34,926	61,297	18,800	4,935	16,192	9,152	49,611
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits													
Depository institutions	11,132	666	1,437	469	761	1,507	780	2,106	361	270	618	540	1,617
U.S. Treasury—general account	7,483	0	7,483	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	121	2	97	1	2	7	2	3	1	1	1	1	3
Other	330	2	133	1	2	176	3	2	0	0	7	1	2
Total deposits	19,066	670	9,150	471	765	1,690	786	2,111	362	272	626	542	1,623
Deferred credit items	9,524	629	1,011	548	377	658	917	628	294	526	496	603	2,836
Other liabilities and accrued dividends (2)	3,524	225	1,205	157	206	277	286	376	146	69	135	107	334
TOTAL LIABILITIES	590,200	34,347	250,491	23,203	31,872	41,299	36,915	64,411	19,601	5,803	17,449	10,405	54,403
CAPITAL ACCOUNTS													
Capital paid in	7,050	416	1,450	229	432	1,681	495	698	149	371	183	150	795
Surplus	6,375	358	1,468	228	472	1,330	495	632	138	95	179	188	792
Other capital accounts	711	92	263	26	35	0	40	133	34	0	19	6	62
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	604,336	35,214	253,672	23,686	32,811	44,310	37,945	65,874	19,923	6,269	17,831	10,749	56,052
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	740,132	37,021	296,803	30,556	35,938	53,033	58,138	70,595	22,778	9,296	20,987	31,529	73,457
Less—Held by F.R. Banks	182,046	4,197	57,679	8,529	5,415	14,358	23,212	9,298	3,978	4,361	4,794	22,377	23,846
F.R. notes, net	558,086	32,823	239,124	22,027	30,524	38,675	34,926	61,297	18,800	4,935	16,192	9,152	49,611
Collateral held against F.R. notes													
Gold certificate account	11,046												
Special drawing rights certificate account	2,200												
Other eligible assets	1,023												
U.S. govt. and agency securities (3)	543,817												
Total collateral	558,086												

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.