FEDERAL RESERVE statistical release

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Table 10 line items "Less: Face value of securities under reverse repurchase agreements" and "U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged" have been corrected to include securities pledged as collateral for tri-party reverse repurchase agreements.

The revised data are reported at the following link: http://www.federalreserve.gov/releases/h41/2014update.htm.

Historical data incorporating this correction can be accessed through the Data Download Program (DDP) at http://www.federalreserve.gov/datadownload/Choose.aspx?rel=H41.

FEDERAL RESERVE statistical release

H.4.1

Factors Affecting Reserve Balances of Depository Institutions and Condition Statement of Federal Reserve Banks

April 11, 2013

1. Factors Affecting Reserve Balances of Depository Institutions

Millions of dollars

Reserve Bank credit, related items, and reserve balances of depository institutions at Federal Reserve Banks	Averages of daily figures			Wednesday Apr 10, 2013
	Week ended Apr 10, 2013	Change from week ended Apr 3, 2013	Change from week ended Apr 11, 2012	
Reserve Bank credit	3,205,838	+ 15,127	+ 361,854	3,210,270
Securities held outright[1]	2,954,931	+ 12,311	+ 345,126	2,957,619
U.S. Treasury securities	1,811,564	+ 12,324	+ 135,030	1,814,482
Bills[2]	0	0	- 18,423	0
Notes and bonds, nominal[2]	1,721,093	+ 11,645	+ 142,043	1,722,664
Notes and bonds, inflation-indexed[2]	79,278	+ 399	+ 9,624	80,278
Inflation compensation[3]	11,192	+ 279	+ 1,785	11,541
Federal agency debt securities[2]	72,317	- 106	- 24,161	72,053
Mortgage-backed securities[4]	1,071,050	+ 93	+ 234,257	1,071,084
Repurchase agreements[5]	0	0	0	0
Loans	400	+ 8	- 6,657	439
Primary credit	10	+ 2	+ 7	49
Secondary credit	0	0	0	0
Seasonal credit	8	+ 6	0	9
Term Asset-Backed Securities Loan Facility[6]	382	0	- 6,664	382
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC[7]	1,402	0	- 4,043	1,403
Net portfolio holdings of Maiden Lane II LLC[8]	64	0	+ 45	64
Net portfolio holdings of Maiden Lane III LLC[9]	22	0	- 17,496	22
Net portfolio holdings of TALF LLC[10]	392	- 7	- 439	392
Float	-897	- 221	- 99	-717
Central bank liquidity swaps[11]	8,751	+ 695	- 23,720	8,751
Other Federal Reserve assets[12]	240,772	+ 2,339	+ 69,135	242,296
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding[13]	44,947	+ 14	+ 540	44,947
Total factors supplying reserve funds	3,267,026	+ 15,141	+ 362,394	3,271,458

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

1. Factors Affecting Reserve Balances of Depository Institutions (continued)

Millions of dollars

Reserve Bank credit, related items, and reserve balances of depository institutions at Federal Reserve Banks	Averages of daily figures			Wednesday Apr 10, 2013
	Week ended Apr 10, 2013	Change from week ended Apr 3, 2013	Change from week ended Apr 11, 2012	
Currency in circulation[13]	1,178,581	+ 832	+ 77,625	1,179,756
Reverse repurchase agreements[14]	94,174	- 5,982	+ 4,249	94,280
Foreign official and international accounts	93,271	- 6,848	+ 3,346	91,530
Others	903	+ 866	+ 903	2,750
Treasury cash holdings	216	- 14	+ 74	200
Deposits with F.R. Banks, other than reserve balances	82,051	- 23,568	- 6,953	78,083
Term deposits held by depository institutions	3,045	0	- 12	3,045
U.S. Treasury, General Account	58,767	- 17,377	+ 13,478	52,487
Foreign official	9,246	+ 57	+ 9,114	9,380
Service-related	0	0	- 1,930	0
Required clearing balances	0	0	- 1,930	0
Adjustments to compensate for float	0	0	0	0
Other	10,994	- 6,246	- 27,603	13,171
Other liabilities and capital[15]	68,280	+ 1,249	- 5,772	67,778
Total factors, other than reserve balances, absorbing reserve funds	1,423,302	- 27,482	+ 69,222	1,420,097
Reserve balances with Federal Reserve Banks	1,843,724	+ 42,623	+ 293,172	1,851,361

Note: Components may not sum to totals because of rounding.

1. Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.
2. Face value of the securities.
3. Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.
4. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. Current face value of the securities, which is the remaining principal balance of the underlying mortgages.
5. Cash value of agreements.
6. Includes credit extended by the Federal Reserve Bank of New York to eligible borrowers through the Term Asset-Backed Securities Loan Facility.
7. Refer to table 4 and the note on consolidation accompanying table 9.
8. Refer to table 5 and the note on consolidation accompanying table 9.
9. Refer to table 6 and the note on consolidation accompanying table 9.
10. Refer to table 7 and the note on consolidation accompanying table 9.
11. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.
12. Includes other assets denominated in foreign currencies, which are revalued daily at market exchange rates, and the fair value adjustment to credit extended by the FRBNY to eligible borrowers through the Term Asset-Backed Securities Loan Facility.
13. Estimated.
14. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
15. Includes the liabilities of Maiden Lane LLC, Maiden Lane II LLC, Maiden Lane III LLC, and TALF LLC to entities other than the Federal Reserve Bank of New York, including liabilities that have recourse only to the portfolio holdings of these LLCs. Refer to table 4 through table 7 and the note on consolidation accompanying table 9. Also includes the liability for interest on Federal Reserve notes due to U.S. Treasury. Refer to table 8 and table 9.

Sources: Federal Reserve Banks and the U.S. Department of the Treasury.

1A. Memorandum Items

Millions of dollars

Memorandum item	Averages of daily figures: Week ended Apr 10, 2013	Change from week ended: Apr 3, 2013	Change from week ended: Apr 11, 2012	Wednesday Apr 10, 2013
Securities held in custody for foreign official and international accounts	3,295,803	+ 340	+ 192,894	3,291,852
Marketable U.S. Treasury securities[1]	2,956,607	- 233	+ 275,545	2,952,862
Federal agency debt and mortgage-backed securities[2]	301,282	+ 661	- 83,702	301,380
Other securities[3]	37,914	- 89	+ 1,051	37,610
Securities lent to dealers	18,878	- 4,892	- 179	17,856
Overnight facility[4]	18,878	- 4,892	- 179	17,856
U.S. Treasury securities	17,898	- 4,776	- 333	16,975
Federal agency debt securities	979	- 116	+ 154	881

Note: Components may not sum to totals because of rounding.

1. Includes securities and U.S. Treasury STRIPS at face value, and inflation compensation on TIPS. Does not include securities pledged as collateral to foreign official and international account holders against reverse repurchase agreements with the Federal Reserve presented in tables 1, 8, and 9.
2. Face value of federal agency securities and current face value of mortgage-backed securities, which is the remaining principal balance of the underlying mortgages.
3. Includes non-marketable U.S. Treasury securities, supranationals, corporate bonds, asset-backed securities, and commercial paper at face value.
4. Face value. Fully collateralized by U.S. Treasury securities.

2. Maturity Distribution of Securities, Loans, and Selected Other Assets and Liabilities, April 10, 2013

Millions of dollars

Remaining Maturity	Within 15 days	16 days to 90 days	91 days to 1 year	Over 1 year to 5 years	Over 5 year to 10 years	Over 10 years	All
Loans[1]	49	9	0	382	0	...	439
U.S. Treasury securities[2]							
Holdings	1	6	308	462,043	886,581	465,543	1,814,482
Weekly changes	0	0	0	+ 21	+ 3,762	+ 5,059	+ 8,843
Federal agency debt securities[3]							
Holdings	0	2,873	21,837	42,952	2,044	2,347	72,053
Weekly changes	- 370	0	0	0	0	0	- 370
Mortgage-backed securities[4]							
Holdings	0	0	1	1	2,599	1,068,482	1,071,084
Weekly changes	0	0	0	0	0	+ 109	+ 110
Asset-backed securities held by TALF LLC[5]	0	0	0	0	0	0	0
Repurchase agreements[6]	0	0	...	...	...	...	0
Central bank liquidity swaps[7]	1,502	7,249	0	0	0	0	8,751
Reverse repurchase agreements[6]	94,280	0	...	...	...	...	94,280
Term deposits	3,045	0	0	...	...	...	3,045

Note: Components may not sum to totals because of rounding.
...Not applicable.

1. Excludes the loans from the Federal Reserve Bank of New York (FRBNY) to Maiden Lane LLC, Maiden Lane II LLC, Maiden Lane III LLC, and TALF LLC. The loans were eliminated when preparing the FRBNY's statement of condition consistent with consolidation under generally accepted accounting principles.
2. Face value. For inflation-indexed securities, includes the original face value and compensation that adjusts for the effect of inflation on the original face value of such securities.
3. Face value.
4. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. Current face value of the securities, which is the remaining principal balance of the underlying mortgages.
5. Face value of asset-backed securities held by TALF LLC, which is the remaining principal balance of the underlying assets.
6. Cash value of agreements.
7. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.

3. Supplemental Information on Mortgage-Backed Securities

Millions of dollars

Account name	Wednesday Apr 10, 2013
Mortgage-backed securities held outright[1]	1,071,084
Commitments to buy mortgage-backed securities[2]	129,432
Commitments to sell mortgage-backed securities[2]	5,100
Cash and cash equivalents[3]	118

1. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. Current face value of the securities, which is the remaining principal balance of the underlying mortgages.
2. Current face value. Generally settle within 180 days and include commitments associated with outright transactions, dollar rolls, and coupon swaps.
3. This amount is included in other Federal Reserve assets in table 1 and in other assets in table 8 and table 9.

4. Information on Principal Accounts of Maiden Lane LLC

Millions of dollars

Account name	Wednesday Apr 10, 2013
Net portfolio holdings of Maiden Lane LLC[1]	1,403
Outstanding principal amount of loan extended by the Federal Reserve Bank of New York[2]	0
Accrued interest payable to the Federal Reserve Bank of New York[2]	0
Outstanding principal amount and accrued interest on loan payable to JPMorgan Chase & Co.[3]	0

1. Fair value. Fair value reflects an estimate of the price that would be received upon selling an asset if the transaction were to be conducted in an orderly market on the measurement date. Revalued quarterly. This table reflects valuations as of December 31, 2012. Any assets purchased after this valuation date are initially recorded at cost until their estimated fair value as of the purchase date becomes available.
2. Book value. This amount was eliminated when preparing the Federal Reserve Bank of New York's statement of condition consistent with consolidation under generally accepted accounting principles. Refer to the note on consolidation accompanying table 9.
3. Book value. The fair value of these obligations is included in other liabilities and capital in table 1 and in other liabilities and accrued dividends in table 8 and table 9.

Note: On June 26, 2008, the Federal Reserve Bank of New York (FRBNY) extended credit to Maiden Lane LLC under the authority of section 13(3) of the Federal Reserve Act. This limited liability company was formed to acquire certain assets of Bear Stearns and to manage those assets through time to maximize repayment of the credit extended and to minimize disruption to financial markets. Payments by Maiden Lane LLC from the proceeds of the net portfolio holdings will be made in the following order: operating expenses of the LLC, principal due to the FRBNY, interest due to the FRBNY, principal due to JPMorgan Chase & Co., and interest due to JPMorgan Chase & Co. Any remaining funds will be paid to the FRBNY.

5. Information on Principal Accounts of Maiden Lane II LLC

Millions of dollars

Account name	Wednesday Apr 10, 2013
Net portfolio holdings of Maiden Lane II LLC[1]	64
Outstanding principal amount of loan extended by the Federal Reserve Bank of New York[2]	0
Accrued interest payable to the Federal Reserve Bank of New York[2]	0
Deferred payment and accrued interest payable to subsidiaries of American International Group, Inc.[3]	0

1. Fair value. Fair value reflects an estimate of the price that would be received upon selling an asset if the transaction were to be conducted in an orderly market on the measurement date. Revalued quarterly. This table reflects valuations as of December 31, 2012. Any assets purchased after this valuation date are initially recorded at cost until their estimated fair value as of the purchase date becomes available.
2. Book value. This amount was eliminated when preparing the Federal Reserve Bank of New York's statement of condition consistent with consolidation under generally accepted accounting principles. Refer to the note on consolidation accompanying table 9.
3. Book value. The deferred payment represents the portion of the proceeds of the net portfolio holdings due to subsidiaries of American International Group, Inc. in accordance with the asset purchase agreement. The fair value of this payment and accrued interest payable are included in other liabilities and capital in table 1 and in other liabilities and accrued dividends in table 8 and table 9.

Note: On December 12, 2008, the Federal Reserve Bank of New York (FRBNY) began extending credit to Maiden Lane II LLC under the authority of section 13(3) of the Federal Reserve Act. This limited liability company was formed to purchase residential mortgage-backed securities from the U.S. securities lending reinvestment portfolio of subsidiaries of American International Group, Inc. (AIG subsidiaries). Payments by Maiden Lane II LLC from the proceeds of the net portfolio holdings will be made in the following order: operating expenses of Maiden Lane II LLC, principal due to the FRBNY, interest due to the FRBNY, and deferred payment and interest due to AIG subsidiaries. Any remaining funds will be shared by the FRBNY and AIG subsidiaries.

6. Information on Principal Accounts of Maiden Lane III LLC

Millions of dollars

Account name	Wednesday Apr 10, 2013
Net portfolio holdings of Maiden Lane III LLC[1]	22
Outstanding principal amount of loan extended by the Federal Reserve Bank of New York[2]	0
Accrued interest payable to the Federal Reserve Bank of New York[2]	0
Outstanding principal amount and accrued interest on loan payable to American International Group, Inc.[3]	0

1. Fair value. Fair value reflects an estimate of the price that would be received upon selling an asset if the transaction were to be conducted in an orderly market on the measurement date. Revalued quarterly. This table reflects valuations as of December 31, 2012. Any assets purchased after this valuation date are initially recorded at cost until their estimated fair value as of the purchase date becomes available.
2. Book value. This amount was eliminated when preparing the Federal Reserve Bank of New York's statement of condition consistent with consolidation under generally accepted accounting principles. Refer to the note on consolidation accompanying table 9.
3. Book value. The fair value of these obligations is included in other liabilities and capital in table 1 and in other liabilities and accrued dividends in table 8 and table 9.

Note: On November 25, 2008, the Federal Reserve Bank of New York (FRBNY) began extending credit to Maiden Lane III LLC under the authority of section 13(3) of the Federal Reserve Act. This limited liability company was formed to purchase multi-sector collateralized debt obligations (CDOs) on which the Financial Products group of American International Group, Inc. (AIG) has written credit default swap (CDS) contracts. In connection with the purchase of CDOs, the CDS counterparties will concurrently unwind the related CDS transactions. Payments by Maiden Lane III LLC from the proceeds of the net portfolio holdings will be made in the following order: operating expenses of Maiden Lane III LLC, principal due to the FRBNY, interest due to the FRBNY, principal due to AIG, and interest due to AIG. Any remaining funds will be shared by the FRBNY and AIG.

7. Information on Principal Accounts of TALF LLC

Millions of dollars

Account name	Wednesday Apr 10, 2013
Asset-backed securities holdings[1]	0
Other investments, net	392
Net portfolio holdings of TALF LLC	392
Outstanding principal amount of loan extended by the Federal Reserve Bank of New York[2]	0
Accrued interest payable to the Federal Reserve Bank of New York[2]	0
Funding provided by U.S. Treasury to TALF LLC, including accrued interest payable[3]	0

1. Fair value. Fair value reflects an estimate of the price that would be received upon selling an asset if the transaction were to be conducted in an orderly market on the measurement date.
2. Book value. This amount was eliminated when preparing the Federal Reserve Bank of New York's statement of condition consistent with consolidation under generally accepted accounting principles. Refer to the note on consolidation accompanying table 9.
3. Book value. The fair value of these obligations is included in other liabilities and capital in table 1 and in other liabilities and accrued dividends in table 8 and table 9.

Note: On November 25, 2008, the Federal Reserve announced the creation of the Term Asset-Backed Securities Loan Facility (TALF) under the authority of section 13(3) of the Federal Reserve Act. The TALF is a facility under which the Federal Reserve Bank of New York (FRBNY) extends loans with a term of up to five years to holders of eligible asset-backed securities. The TALF is intended to assist financial markets in accommodating the credit needs of consumers and businesses by facilitating the issuance of asset-backed securities collateralized by a variety of consumer and business loans. The loans provided through the TALF to eligible borrowers are non-recourse, meaning that the obligation of the borrower can be discharged by surrendering the collateral to the FRBNY. The loans are extended for the market value of the security less an amount known as a haircut. As a result, the borrower bears the initial risk of a decline in the value of the security.

TALF LLC is a limited liability company formed to purchase and manage any asset-backed securities received by the FRBNY in connection with the decision of a borrower not to repay a TALF loan. TALF LLC has committed, for a fee, to purchase all asset-backed securities received by the FRBNY in conjunction with a TALF loan at a price equal to the TALF loan plus accrued but unpaid interest. Losses on asset-backed securities held by TALF LLC will be offset in the following order: by the commitment fees collected by TALF LLC then by the interest received on investments of TALF LLC. Payments by TALF LLC from the proceeds of its net portfolio holdings will be made in the following order: operating expenses of TALF LLC, principal due to the FRBNY, principal due to the U.S. Treasury, interest due to the FRBNY, and interest due to the U.S. Treasury. Any remaining funds will be shared by the FRBNY and the U.S. Treasury.

8. Consolidated Statement of Condition of All Federal Reserve Banks

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Apr 10, 2013	Change since Wednesday Apr 3, 2013	Change since Wednesday Apr 11, 2012
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		2,081	- 16	- 188
Securities, repurchase agreements, and loans		2,958,058	+ 8,628	+ 336,674
Securities held outright[1]		2,957,619	+ 8,583	+ 343,255
U.S. Treasury securities		1,814,482	+ 8,843	+ 133,389
Bills[2]		0	0	- 18,423
Notes and bonds, nominal[2]		1,722,664	+ 6,873	+ 137,954
Notes and bonds, inflation-indexed[2]		80,278	+ 1,399	+ 11,524
Inflation compensation[3]		11,541	+ 572	+ 2,335
Federal agency debt securities[2]		72,053	- 370	- 24,425
Mortgage-backed securities[4]		1,071,084	+ 110	+ 234,291
Repurchase agreements[5]		0	0	0
Loans		439	+ 45	- 6,581
Net portfolio holdings of Maiden Lane LLC[6]		1,403	+ 1	- 4,067
Net portfolio holdings of Maiden Lane II LLC[7]		64	0	+ 45
Net portfolio holdings of Maiden Lane III LLC[8]		22	0	- 17,564
Net portfolio holdings of TALF LLC[9]		392	- 7	- 439
Items in process of collection	(0)	108	- 19	- 58
Bank premises		2,297	0	- 56
Central bank liquidity swaps[10]		8,751	+ 695	- 23,720
Other assets[11]		239,999	+ 3,058	+ 69,265
Total assets	(0)	3,229,413	+ 12,341	+ 359,894

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

8. Consolidated Statement of Condition of All Federal Reserve Banks (continued)

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Apr 10, 2013	Change since Wednesday Apr 3, 2013	Change since Wednesday Apr 11, 2012
Liabilities				
Federal Reserve notes, net of F.R. Bank holdings		1,137,087	+ 144	+ 77,245
Reverse repurchase agreements[12]		94,280	+ 113	+ 5,391
Deposits	(0)	1,929,444	+ 11,026	+ 283,938
Term deposits held by depository institutions		3,045	0	- 12
Other deposits held by depository institutions		1,851,361	+ 13,531	+ 282,561
U.S. Treasury, General Account		52,487	- 7,573	+ 16,963
Foreign official		9,380	+ 194	+ 9,253
Other	(0)	13,171	+ 4,873	- 24,826
Deferred availability cash items	(0)	825	- 54	- 281
Other liabilities and accrued dividends[13]		12,639	+ 1,106	- 7,096
Total liabilities	(0)	3,174,274	+ 12,334	+ 359,196
Capital accounts				
Capital paid in		27,570	+ 4	+ 350
Surplus		27,570	+ 4	+ 350
Other capital accounts		0	0	0
Total capital		55,139	+ 7	+ 698

Note: Components may not sum to totals because of rounding.

1. Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.
2. Face value of the securities.
3. Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.
4. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. Current face value of the securities, which is the remaining principal balance of the underlying mortgages.
5. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
6. Refer to table 4 and the note on consolidation accompanying table 9.
7. Refer to table 5 and the note on consolidation accompanying table 9.
8. Refer to table 6 and the note on consolidation accompanying table 9.
9. Refer to table 7 and the note on consolidation accompanying table 9.
10. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.
11. Includes other assets denominated in foreign currencies, which are revalued daily at market exchange rates and the fair value adjustment to credit extended by the Federal Reserve Bank of New York (FRBNY) to eligible borrowers through the Term Asset-Backed Securities Loan Facility.
12. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
13. Includes the liabilities of Maiden Lane LLC, Maiden Lane II LLC, Maiden Lane III LLC, and TALF LLC to entities other than the Federal Reserve Bank of New York, including liabilities that have recourse only to the portfolio holdings of these LLCs. Refer to table 4 through table 7 and the note on consolidation accompanying table 9. Also includes the liability for interest on Federal Reserve notes due to U.S. Treasury.

9. Statement of Condition of Each Federal Reserve Bank, April 10, 2013

Millions of dollars

Assets, liabilities, and capital	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
Assets													
Gold certificate account	11,037	408	3,824	437	515	890	1,337	839	313	192	315	725	1,242
Special drawing rights certificate acct.	5,200	196	1,818	210	237	412	654	424	150	90	153	282	574
Coin	2,081	39	106	136	152	372	187	308	27	53	163	190	348
Securities, repurchase agreements, and loans	2,958,058	71,836	1,658,584	97,772	75,196	210,498	178,324	164,083	46,240	26,933	59,424	114,919	254,250
Securities held outright[1]	2,957,619	71,835	1,658,202	97,772	75,196	210,498	178,324	164,076	46,240	26,887	59,420	114,919	254,250
U.S. Treasury securities	1,814,482	44,070	1,017,298	59,983	46,132	129,139	109,401	100,660	28,368	16,495	36,454	70,502	155,981
Bills[2]	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds[3]	1,814,482	44,070	1,017,298	59,983	46,132	129,139	109,401	100,660	28,368	16,495	36,454	70,502	155,981
Federal agency debt securities[2]	72,053	1,750	40,397	2,382	1,832	5,128	4,344	3,997	1,126	655	1,448	2,800	6,194
Mortgage-backed securities[4]	1,071,084	26,015	600,508	35,408	27,232	76,231	64,579	59,419	16,745	9,737	21,519	41,617	92,075
Repurchase agreements[5]	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	439	1	382	0	0	0	0	7	0	46	4	0	0
Net portfolio holdings of Maiden Lane LLC[6]	1,403	0	1,403	0	0	0	0	0	0	0	0	0	0
Net portfolio holdings of Maiden Lane II LLC[7]	64	0	64	0	0	0	0	0	0	0	0	0	0
Net portfolio holdings of Maiden Lane III LLC[8]	22	0	22	0	0	0	0	0	0	0	0	0	0
Net portfolio holdings of TALF LLC[9]	392	0	392	0	0	0	0	0	0	0	0	0	0
Items in process of collection	108	0	0	0	0	0	107	0	0	1	0	0	0
Bank premises	2,297	118	427	71	114	229	213	201	129	102	251	236	207
Central bank liquidity swaps[10]	8,751	430	2,797	677	683	1,838	499	250	73	37	89	139	1,241
Other assets[11]	239,999	6,452	128,459	8,982	7,352	20,515	14,435	12,675	3,622	2,123	4,606	8,843	21,935
Interdistrict settlement account	0	- 8,525	+ 32,691	- 20,841	- 4,650	- 33,589	+ 12,243	- 22,272	- 517	- 2,008	- 11,645	- 17,858	+ 76,971
Total assets	3,229,413	70,953	1,830,589	87,445	79,598	201,164	207,997	156,507	50,037	27,523	53,355	107,476	356,769

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

9. Statement of Condition of Each Federal Reserve Bank, April 10, 2013 (continued)

Millions of dollars

Assets, liabilities, and capital	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
Liabilities													
Federal Reserve notes outstanding	1,405,966	46,830	529,981	46,560	60,970	102,586	173,853	94,831	36,728	23,499	37,460	97,894	154,773
Less: Notes held by F.R. Banks	268,879	11,418	95,980	4,132	8,678	10,702	31,185	14,684	3,397	7,326	10,351	45,616	25,408
Federal Reserve notes, net	1,137,087	35,412	434,000	42,428	52,292	91,884	142,669	80,146	33,331	16,172	27,109	52,279	129,365
Reverse repurchase agreements[12]	94,280	2,290	52,858	3,117	2,397	6,710	5,684	5,230	1,474	857	1,894	3,663	8,105
Deposits	1,929,444	30,396	1,318,188	37,265	20,328	90,102	55,167	68,993	14,553	9,988	23,566	50,216	210,682
Term deposits held by depository institutions	3,045	10	1,762	0	0	40	388	5	0	100	205	5	530
Other deposits held by depository institutions	1,851,361	30,384	1,241,697	37,226	20,324	89,854	54,769	68,961	14,552	9,888	23,359	50,210	210,137
U.S. Treasury, General Account	52,487	0	52,487	0	0	0	0	0	0	0	0	0	0
Foreign official	9,380	2	9,353	3	3	8	2	1	0	0	0	1	6
Other	13,171	0	12,889	36	0	200	8	26	0	0	1	1	9
Deferred availability cash items	825	0	0	0	0	0	725	0	0	100	0	0	0
Interest on Federal Reserve notes due to U.S. Treasury[13]	1,299	19	878	17	3	15	76	87	21	12	29	59	81
Other liabilities and accrued dividends[14]	11,340	251	7,143	328	299	786	535	475	195	160	194	341	632
Total liabilities	3,174,274	68,367	1,813,068	83,155	75,319	189,498	204,856	154,932	49,574	27,289	52,792	106,559	348,865
Capital													
Capital paid in	27,570	1,293	8,761	2,145	2,140	5,833	1,571	787	232	117	281	459	3,952
Surplus	27,570	1,293	8,761	2,145	2,140	5,833	1,571	787	232	117	281	459	3,952
Other capital	0	0	0	0	0	0	0	0	0	0	0	0	0
Total liabilities and capital	3,229,413	70,953	1,830,589	87,445	79,598	201,164	207,997	156,507	50,037	27,523	53,355	107,476	356,769

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

9. Statement of Condition of Each Federal Reserve Bank, April 10, 2013 (continued)

1. Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.
2. Face value of the securities.
3. Includes the original face value of inflation-indexed securities and compensation that adjusts for the effect of inflation on the original face value of such securities.
4. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. Current face value of the securities, which is the remaining principal balance of the underlying mortgages.
5. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
6. Refer to table 4 and the note on consolidation below.
7. Refer to table 5 and the note on consolidation below.
8. Refer to table 6 and the note on consolidation below.
9. Refer to table 7 and the note on consolidation below.
10. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.
11. Includes other assets denominated in foreign currencies, which are revalued daily at market exchange rates and the fair value adjustment to credit extended by the Federal Reserve Bank of New York (FRBNY) to eligible borrowers through the Term Asset-Backed Securities Loan Facility.
12. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
13. Represents the estimated weekly remittances to U.S. Treasury as interest on Federal Reserve notes or, in those cases where the Reserve Bank's net earnings are not sufficient to equate surplus to capital paid-in, the deferred asset for interest on Federal Reserve notes. The amount of any deferred asset, which is presented as a negative amount in this line, represents the amount of the Federal Reserve Bank's earnings that must be retained before remittances to the U.S. Treasury resume. The amounts on this line are calculated in accordance with Board of Governors policy, which requires the Federal Reserve Banks to remit residual earnings to the U.S. Treasury as interest on Federal Reserve notes after providing for the costs of operations, payment of dividends, and the amount necessary to equate surplus with capital paid-in.
14. Includes the liabilities of Maiden Lane LLC, Maiden Lane II LLC, Maiden Lane III LLC, and TALF LLC to entities other than the Federal Reserve Bank of New York, including liabilities that have recourse only to the portfolio holdings of these LLCs. Refer to table 4 through table 7 and the note on consolidation below.

Note on consolidation:

The Federal Reserve Bank of New York (FRBNY) has extended loans to several limited liability companies under the authority of section 13(3) of the Federal Reserve Act. On June 26, 2008, a loan was extended to Maiden Lane LLC, which was formed to acquire certain assets of Bear Stearns. On November 25, 2008, a loan was extended to Maiden Lane III LLC, which was formed to purchase multi-sector collateralized debt obligations on which the Financial Products group of the American International Group, Inc. has written credit default swap contracts. On December 12, 2008, a loan was extended to Maiden Lane II LLC, which was formed to purchase residential mortgage-backed securities from the U.S. securities lending reinvestment portfolio of subsidiaries of American International Group, Inc. On November 25, 2008, the Federal Reserve Board authorized the FRBNY to extend credit to TALF LLC, which was formed to purchase and manage any asset-backed securities received by the FRBNY in connection with the decision of a borrower not to repay a loan extended under the Term Asset-Backed Securities Loan Facility.

The FRBNY is the primary beneficiary of TALF LLC, because of the two beneficiaries of the LLC, the FRBNY and the U.S. Treasury, the FRBNY is primarily responsible for directing the financial activities of TALF LLC. The FRBNY is the primary beneficiary of the other LLCs cited above because it will receive a majority of any residual returns of the LLCs and absorb a majority of any residual losses of the LLCs. Consistent with generally accepted accounting principles, the assets and liabilities of these LLCs have been consolidated with the assets and liabilities of the FRBNY in the preparation of the statements of condition shown on this release. As a consequence of the consolidation, the extensions of credit from the FRBNY to the LLCs are eliminated, the net assets of the LLCs appear as assets on the previous page (and in table 1 and table 8), and the liabilities of the LLCs to entities other than the FRBNY, including those with recourse only to the portfolio holdings of the LLCs, are included in other liabilities in this table (and table 1 and table 8).

10. Collateral Held against Federal Reserve Notes: Federal Reserve Agents' Accounts

Millions of dollars

Federal Reserve notes and collateral	Wednesday Apr 10, 2013
Federal Reserve notes outstanding	1,405,966
Less: Notes held by F.R. Banks not subject to collateralization	268,879
Federal Reserve notes to be collateralized	1,137,087
Collateral held against Federal Reserve notes	1,137,087
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged[1,2]	1,120,850
Other assets pledged	0
Memo:	
Total U.S. Treasury, agency debt, and mortgage-backed securities[1,2]	2,957,619
Less: Face value of securities under reverse repurchase agreements	81,474
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	2,876,145

Note: Components may not sum to totals because of rounding.

1. Includes face value of U.S. Treasury, agency debt, and mortgage-backed securities held outright, compensation to adjust for the effect of inflation on the original face value of inflation-indexed securities, and cash value of repurchase agreements.
2. Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.