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.

August 30, 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 Aug 29, 2001
	Week ended Aug 29, 2001	Change from week ended Aug 22, 2001	Change from week ended Aug 30, 2000	
Reserve Bank Credit	600,643	- 527	+ 43,844	603,567
U.S. government securities (1)				
Bought outright-system account (2,3)	541,874	+ 1,053	+ 30,727	542,873
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)	22,505	- 2,048	+ 11,744	24,755
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	37	+ 27	- 17	138
Seasonal credit	139	- 25	- 447	136
Extended credit	0	0	0	0
Float	-30	+ 39	- 522	-224
Other F.R. assets	36,108	+ 428	+ 2,489	35,879
Gold stock	11,044	0	- 2	11,044
Special drawing rights certificate account	2,200	0	- 2,000	2,200
Treasury currency outstanding	32,782	+ 14	+ 2,272	32,782
Total factors supplying reserve funds	646,668	- 513	+ 44,113	649,592
Currency in circulation*	608,447	+ 1,216	+ 39,657	611,109
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	410	- 2	+ 249	416
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,001	- 312	- 244	4,675
Foreign	106	+ 34	+ 29	151
Service-related balances and adjustments (5)	7,723	+ 237	+ 1,030	7,723
Other	291	- 14	+ 86	282
Other F.R. liabilities and capital	18,117	- 346	+ 2,816	17,848
Total factors, other than reserve balances, absorbing reserve funds	640,095	+ 812	+ 43,623	642,205
Reserve balances with F.R. Banks (6)	6,574	- 1,324	+ 491	7,387

On August 29, 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 $ 716,704 million, a change of $ - 2,382 million for the week. The total includes $ 586,569 million of U.S. government securities and $ 130,135 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 $ 17,571 million (daily average over statement week) and $ 17,087 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which $ 17,571 million (daily average) and $ 17,087 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of $ 1,766 million (daily average) and $ 2,104 million (outstanding on Wednesday statement date) that are fully collateralized by other U.S. government securities.
3 Includes $ 9,243 million of inflation-indexed securities valued at the original face amount and $ 896 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 $ 7,237 million and adjustments of $ 486 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

ASSETS	Eliminations from Consolidation	Wednesday Aug 29, 2001	Change Since Wednesday Aug 22, 2001	Change Since Wednesday Aug 30, 2000
Gold certificate account		11,044	0	- 2
Special drawing rights certificate account		2,200	0	- 2,000
Coin		1,106	- 17	+ 346
Loans		274	+ 105	- 332
Acceptances		0	0	0
Repurchase agreements — triparty (1)		24,755	- 9,510	+ 12,820
Federal agency obligations (2)				
Bought outright		10	0	- 130
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright—Bills		184,710	+ 724	- 4,550
Notes (3)		257,099	+ 1,320	+ 23,443
Bonds (4)		101,064	+ 51	+ 10,885
Total bought outright (5)		542,873	+ 2,095	+ 29,778
Held under repurchase agreements		0	0	0
Total U.S. government securities		542,873	+ 2,095	+ 29,778
Total loans and securities		567,911	- 7,311	+ 42,135
Items in process of collection	(902)	6,619	- 222	- 492
Bank premises		1,512	0	+ 100
Other assets (6)		34,769	+ 495	+ 2,315
TOTAL ASSETS	(902)	625,160	- 7,056	+ 42,401
LIABILITIES				
Federal Reserve notes		579,849	+ 2,120	+ 38,489
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		15,526	- 8,533	+ 2,015
U.S. Treasury—general account		4,675	- 440	- 1,273
Foreign—official accounts		151	+ 76	+ 52
Other	(0)	282	- 3	+ 80
Total deposits	(0)	20,634	- 8,900	+ 873
Deferred availability cash items	(902)	6,829	- 200	+ 105
Other liabilities and accrued dividends (7)		3,055	- 13	- 1,319
TOTAL LIABILITIES	(902)	610,367	- 6,992	+ 38,148
CAPITAL ACCOUNTS				
Capital paid in		7,190	+ 21	+ 334
Surplus		6,747	- 3	+ 4,068
Other capital accounts		855	- 83	- 150

1 Cash value of agreements arranged through third-party custodial banks.
2 Face value of the securities.
3 Includes $ 5,739 million of inflation-indexed securities valued at the original face amount and $ 574 million of compensation that adjusts for the effects of inflation on the principal of such securities.
4 Includes $ 3,504 million of inflation-indexed securities valued at the original face amount and $ 322 million of compensation that adjusts for the effects of inflation on the principal of such securities.
5 Net of $ 17,087 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 2,104 million that are fully collateralized by other U.S. government securities.
6 Includes assets denominated in foreign currencies, revalued daily at market exchange rates.
7 Includes exchange-translation account reflecting the daily revaluation at market exchange rates of foreign exchange commitments.

Maturity Distribution of Loans and Securities, August 29, 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	266	23,583	+ 414	0	0	18,750	0
16 days to 90 days	8	111,288	- 82	0	0	6,005	0
91 days to 1 year	0	132,942	+ 393	0	0	———	———
Over 1 year to 5 years	———	141,985	+ 810	10	0	———	———
Over 5 years to 10 years	———	55,433	+ 559	0	0	———	———
Over 10 years	———	77,642	+ 1	0	0	———	———
Total	274	542,873	+ 2,095	10	0	24,755	0

1 Includes $ 9,243 million of inflation-indexed securities valued at the original face amount and $ 896 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 August 29, 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	11,044	546	4,450	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	1,106	61	59	59	70	177	131	136	57	33	70	112	139
Loans	274	0	0	100	33	0	7	40	6	56	21	5	5
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	24,755	0	24,755	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	184,710	11,098	75,663	7,587	10,814	11,035	12,701	20,920	6,658	576	5,701	3,348	18,609
Notes (3)	257,099	15,447	105,316	10,560	15,052	15,359	17,679	29,118	9,267	802	7,935	4,661	25,902
Bonds (4)	101,064	6,072	41,399	4,151	5,917	6,038	6,949	11,446	3,643	315	3,119	1,832	10,182
Total bought outright (5)	542,873	32,617	222,379	22,298	31,782	32,431	37,330	61,485	19,567	1,694	16,756	9,841	54,693
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	542,873	32,617	222,379	22,298	31,782	32,431	37,330	61,485	19,567	1,694	16,756	9,841	54,693
Total loans and securities	567,911	32,618	247,138	22,398	31,816	32,432	37,337	61,526	19,573	1,750	16,777	9,847	54,699
Items in process of collection	7,521	550	764	416	272	567	686	601	284	518	452	317	2,096
Bank premises	1,512	93	169	49	153	132	285	107	40	124	49	137	173
Other assets (6)	34,769	1,798	12,486	1,202	2,062	4,859	2,298	3,263	922	687	941	785	3,465
Interdistrict settlement account	0	- 1,595	- 6,709	- 1,468	- 2,479	+11,726	+ 1,475	+ 3,584	- 718	+ 4,031	- 695	+ 1,607	- 8,761
TOTAL ASSETS	626,062	34,185	259,230	23,193	32,536	50,783	43,250	70,457	20,572	7,316	17,978	13,380	53,182

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 $ 5,739 million of inflation-indexed securities valued at the original face amount and $ 574 million of compensation that adjusts for the effects of inflation on the principal of such securities.

4 Includes $ 3,504 million of inflation-indexed securities valued at the original face amount and $ 322 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of $ 17,087 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 2,104 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.

Statement of Condition of Each Federal Reserve Bank on August 29, 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	579,849	31,884	247,575	21,779	29,756	43,653	40,041	64,580	19,285	6,007	16,376	12,119	46,794
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits													
Depository institutions	15,526	686	1,642	379	1,035	2,708	1,152	3,376	640	431	662	510	2,304
U.S. Treasury—general account	4,675	0	4,675	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	151	2	128	1	2	7	2	3	1	1	1	1	3
Other	282	3	131	0	2	131	2	1	1	0	7	1	2
Total deposits	20,634	690	6,577	380	1,039	2,847	1,157	3,380	642	433	670	512	2,309
Deferred credit items	7,731	557	883	428	350	621	695	645	202	519	420	292	2,117
Other liabilities and accrued dividends (2)	3,055	187	1,023	137	184	243	253	326	130	65	122	100	285
TOTAL LIABILITIES	611,269	33,319	256,058	22,725	31,329	47,364	42,146	68,931	20,259	7,024	17,587	13,023	51,504
CAPITAL ACCOUNTS													
Capital paid in	7,190	421	1,467	221	611	1,703	537	737	149	174	188	162	820
Surplus	6,747	358	1,468	228	472	1,679	495	632	138	118	179	188	792
Other capital accounts	855	87	238	19	124	37	72	157	27	0	24	7	66
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	626,062	34,185	259,230	23,193	32,536	50,783	43,250	70,457	20,572	7,316	17,978	13,380	53,182
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	739,484	36,102	290,128	29,374	35,541	55,676	63,794	72,593	22,996	9,028	20,309	32,283	71,660
Less—Held by F.R. Banks	159,635	4,218	42,554	7,595	5,785	12,023	23,753	8,012	3,711	3,021	3,933	20,164	24,866
F.R. notes, net	579,849	31,884	247,575	21,779	29,756	43,653	40,041	64,580	19,285	6,007	16,376	12,119	46,794
Collateral held against F.R. notes													
Gold certificate account	11,044												
Special drawing rights certificate account	2,200												
Other eligible assets	0												
U.S. govt. and agency securities (3)	566,605												
Total collateral	579,849												

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.