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.

October 4, 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: Week ended Oct 3, 2001	Change from week ended Sep 26, 2001	Change from week ended Oct 4, 2000	Wednesday Oct 3, 2001
Reserve Bank Credit	613,015	+ 1,734	+ 50,135	608,315
U.S. government securities (1)				
Bought outright-system account (2,3)	534,515	+ 3,517	+ 23,163	537,834
Held under repurchase agreements	0	0	0	0
Federal agency obligations (1)				
Bought outright	10	0	- 120	10
Held under repurchase agreements	0	0	0	0
Repurchase agreements — triparty (4)	41,250	+ 1,917	+ 26,736	32,755
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	11	- 1,054	- 24	0
Seasonal credit	83	+ 16	- 284	85
Extended credit	0	0	0	0
Float	-542	- 2,571	- 1,479	173
Other F.R. assets	37,689	- 89	+ 2,143	37,459
Gold stock	11,045	+ 2	- 1	11,045
Special drawing rights certificate account	2,200	0	- 1,000	2,200
Treasury currency outstanding	32,852	+ 14	+ 2,041	32,852
Total factors supplying reserve funds	659,111	+ 1,749	+ 51,175	654,412
Currency in circulation*	612,993	+ 191	+ 43,399	615,083
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	422	- 7	+ 237	426
Deposits, other than reserve balances, with F.R. Banks				
Treasury	7,728	- 734	+ 906	5,972
Foreign	619	+ 14	+ 501	609
Service-related balances and adjustments (5)	8,016	- 124	+ 1,122	8,016
Other	235	- 63	+ 23	283
Other F.R. liabilities and capital	17,855	- 932	+ 2,620	17,663
Total factors, other than reserve balances, absorbing reserve funds	647,868	- 1,655	+ 48,808	648,052
Reserve balances with F.R. Banks (6)	11,244	+ 3,405	+ 2,367	6,360

On October 3, 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 $ 727,423 million, a change of $ - 2,775 million for the week. The total includes $ 598,172 million of U.S. government securities and $ 129,251 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 $ 24,936 million (daily average over statement week) and $ 21,373 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which $ 24,936 million (daily average) and $ 21,373 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of $ 10,517 million (daily average) and $ 8,234 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 $ 869 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 $ 7,651 million and adjustments of $ 365 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 Oct 3, 2001	Change Since Wednesday Sep 26, 2001	Change Since Wednesday Oct 4, 2000
Gold certificate account		11,045	+ 2	- 1
Special drawing rights certificate account		2,200	0	- 1,000
Coin		1,122	+ 6	+ 296
Loans		85	- 10	- 263
Acceptances		0	0	0
Repurchase agreements — triparty (1)		32,755	- 18,535	+ 20,380
Federal agency obligations (2)				
Bought outright		10	0	- 120
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright—Bills		179,276	+ 11,494	- 5,068
Notes (3)		256,557	- 475	+ 20,832
Bonds (4)		102,001	- 2	+ 10,669
Total bought outright (5)		537,834	+ 11,017	+ 26,432
Held under repurchase agreements		0	0	0
Total U.S. government securities		537,834	+ 11,017	+ 26,432
Total loans and securities		570,684	- 7,528	+ 46,429
Items in process of collection	(962)	10,074	+ 2,181	- 188
Bank premises		1,509	- 1	+ 79
Other assets (6)		35,833	- 511	+ 1,696
TOTAL ASSETS	(962)	632,467	- 5,851	+ 47,312
LIABILITIES				
Federal Reserve notes		583,780	+ 1,651	+ 41,876
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		15,378	- 5,149	+ 310
U.S. Treasury—general account		5,972	- 3,696	+ 1,154
Foreign—official accounts		609	- 26	+ 535
Other	(0)	283	+ 46	+ 16
Total deposits	(0)	22,242	- 8,825	+ 2,015
Deferred availability cash items	(962)	8,782	+ 1,419	+ 643
Other liabilities and accrued dividends (7)		2,926	- 18	- 1,397
TOTAL LIABILITIES	(962)	617,730	- 5,772	+ 43,136
CAPITAL ACCOUNTS				
Capital paid in		7,266	+ 58	+ 323
Surplus		6,745	- 15	+ 4,066
Other capital accounts		725	- 123	- 214

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 $ 557 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 $ 312 million of compensation that adjusts for the effects of inflation on the principal of such securities.
5 Net of $ 21,373 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 8,234 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, October 3, 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	15	15,876	- 5,994	0	0	22,250	0
16 days to 90 days	70	116,513	+ 18,141	0	0	10,505	0
91 days to 1 year	0	129,490	- 628	0	0	———	———
Over 1 year to 5 years	———	141,805	- 499	10	0	———	———
Over 5 years to 10 years	———	55,570	- 2	0	0	———	———
Over 10 years	———	78,579	- 2	0	0	———	———
Total	85	537,834	+ 11,017	10	0	32,755	0

1 Includes $ 9,243 million of inflation-indexed securities valued at the original face amount and $ 869 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 October 3, 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	11,045	546	4,451	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	1,122	58	67	50	68	183	137	132	59	36	70	120	142
Loans	85	0	0	0	0	0	7	28	3	27	15	3	1
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	32,755	0	32,755	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	179,276	10,771	73,437	7,364	10,496	10,710	12,328	20,304	6,462	559	5,533	3,250	18,062
Notes (3)	256,557	15,414	105,094	10,538	15,020	15,327	17,642	29,057	9,247	800	7,919	4,651	25,847
Bonds (4)	102,001	6,128	41,783	4,190	5,972	6,094	7,014	11,552	3,676	318	3,148	1,849	10,276
Total bought outright (5)	537,834	32,314	220,314	22,091	31,487	32,130	36,983	60,914	19,385	1,678	16,600	9,750	54,185
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	537,834	32,314	220,314	22,091	31,487	32,130	36,983	60,914	19,385	1,678	16,600	9,750	54,185
Total loans and securities	570,684	32,315	253,074	22,091	31,488	32,131	36,991	60,943	19,389	1,705	16,616	9,753	54,187
Items in process of collection	11,036	642	1,132	578	576	666	738	817	523	642	523	1,485	2,713
Bank premises	1,509	93	168	49	152	133	285	107	40	124	49	136	172
Other assets (6)	35,833	1,854	12,934	1,269	2,122	4,931	2,366	3,386	957	686	970	802	3,556
Interdistrict settlement account	0	- 911	-16,282	- 1,970	- 1,556	+13,254	+ 2,135	+ 5,188	+ 458	+ 5,192	+ 312	+ 2,175	- 7,996
TOTAL ASSETS	633,429	34,712	256,418	22,605	33,493	52,186	43,689	71,813	21,839	8,558	18,922	15,047	54,145

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 $ 557 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 $ 312 million of compensation that adjusts for the effects of inflation on the principal of such securities.

5 Net of $ 21,373 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 8,234 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 October 3, 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	583,780	32,250	242,061	20,875	30,541	45,059	40,217	67,113	20,392	7,091	17,221	13,650	47,309
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits													
Depository institutions	15,378	834	2,348	607	1,138	2,473	1,198	2,124	691	483	716	573	2,193
U.S. Treasury—general account	5,972	0	5,972	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	609	2	586	1	2	7	2	3	1	1	1	1	3
Other	283	3	146	0	1	111	4	1	1	5	2	3	6
Total deposits	22,242	839	9,052	608	1,141	2,591	1,204	2,127	692	489	718	577	2,203
Deferred credit items	9,745	582	1,214	530	388	858	927	751	321	617	483	373	2,701
Other liabilities and accrued dividends (2)	2,926	179	975	132	176	246	241	314	123	64	117	95	265
TOTAL LIABILITIES	618,692	33,851	253,302	22,144	32,246	48,754	42,590	70,304	21,529	8,261	18,540	14,695	52,478
CAPITAL ACCOUNTS													
Capital paid in	7,266	421	1,469	221	619	1,757	538	741	149	177	188	163	825
Surplus	6,745	358	1,468	228	472	1,675	495	632	138	120	179	188	792
Other capital accounts	725	82	180	12	157	0	66	137	24	0	15	1	50
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	633,429	34,712	256,418	22,605	33,493	52,186	43,689	71,813	21,839	8,558	18,922	15,047	54,145
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	742,915	36,518	288,119	28,948	36,001	56,178	64,484	74,389	23,544	9,712	21,088	33,153	70,779
Less—Held by F.R. Banks	159,136	4,268	46,058	8,073	5,460	11,120	24,267	7,276	3,152	2,622	3,867	19,503	23,470
F.R. notes, net	583,780	32,250	242,061	20,875	30,541	45,059	40,217	67,113	20,392	7,091	17,221	13,650	47,309
Collateral held against F.R. notes													
Gold certificate account	11,045												
Special drawing rights certificate account	2,200												
Other eligible assets	0												
U.S. govt. and agency securities (3)	570,535												
Total collateral	583,780												

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.