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 11, 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 10, 2001	Change from week ended Oct 3, 2001	Change from week ended Oct 11, 2000	Wednesday Oct 10, 2001
Reserve Bank Credit	612,383	- 543	+ 50,668	616,970
U.S. government securities (1)				
Bought outright-system account (2,3)	540,135	+ 5,620	+ 28,050	540,111
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)	32,719	- 8,531	+ 21,780	33,505
Acceptances	0	0	0	0
Loans to depository institutions				
Adjustment credit	8	- 3	- 28	46
Seasonal credit	81	- 2	- 244	75
Extended credit	0	0	0	0
Float	1,720	+ 2,351	- 876	5,306
Other F.R. assets	37,709	+ 20	+ 2,106	37,917
Gold stock	11,045	0	- 1	11,045
Special drawing rights certificate account	2,200	0	- 1,000	2,200
Treasury currency outstanding	32,866	+ 14	+ 1,955	32,866
Total factors supplying reserve funds	658,493	- 530	+ 51,621	663,080
Currency in circulation*	616,540	+ 3,547	+ 43,622	617,848
Reverse repurchase agreements — triparty (4)	0	0	0	0
Treasury cash holdings*	428	+ 6	+ 226	440
Deposits, other than reserve balances, with F.R. Banks				
Treasury	5,076	- 2,652	- 248	5,107
Foreign	649	+ 30	+ 560	603
Service-related balances and adjustments (5)	8,326	+ 310	+ 1,612	8,326
Other	283	+ 48	+ 14	259
Other F.R. liabilities and capital	17,898	+ 43	+ 2,692	17,838
Total factors, other than reserve balances, absorbing reserve funds	649,199	+ 1,331	+ 48,479	650,421
Reserve balances with F.R. Banks (6)	9,294	- 1,861	+ 3,143	12,660

On October 10, 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 $ 732,678 million, a change of $ + 5,255 million for the week. The total includes $ 597,780 million of U.S. government securities and $ 134,898 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 $ 19,148 million (daily average over statement week) and $ 19,182 million (outstanding on Wednesday statement date) matched sale-purchase transactions, of which $ 19,148 million (daily average) and $ 19,182 million (outstanding on Wednesday statement date) were with foreign official and international accounts. Includes securities loans of $ 5,543 million (daily average) and $ 6,858 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 $ 7,733 million and adjustments of $ 593 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 10, 2001	Change Since Wednesday Oct 3, 2001	Change Since Wednesday Oct 11, 2000
Gold certificate account		11,045	0	- 1
Special drawing rights certificate account		2,200	0	- 1,000
Coin		1,110	- 12	+ 287
Loans		121	+ 36	- 223
Acceptances		0	0	0
Repurchase agreements — triparty (1)		33,505	+ 750	+ 21,965
Federal agency obligations (2)				
Bought outright		10	0	- 120
Held under repurchase agreements		0	0	0
U.S. government securities (2)				
Bought outright—Bills		181,553	+ 2,277	- 3,561
Notes (3)		256,557	0	+ 20,831
Bonds (4)		102,001	0	+ 10,668
Total bought outright (5)		540,111	+ 2,277	+ 27,938
Held under repurchase agreements		0	0	0
Total U.S. government securities		540,111	+ 2,277	+ 27,938
Total loans and securities		573,747	+ 3,063	+ 49,560
Items in process of collection	(927)	16,088	+ 6,014	+ 1,211
Bank premises		1,510	+ 1	+ 78
Other assets (6)		36,246	+ 413	+ 1,719
TOTAL ASSETS	(927)	641,946	+ 9,479	+ 51,853
LIABILITIES				
Federal Reserve notes		586,533	+ 2,753	+ 42,311
Reverse repurchase agreements — triparty (1)		0	0	0
Deposits				
Depository institutions		20,445	+ 5,067	+ 6,896
U.S. Treasury—general account		5,107	- 865	- 1,055
Foreign—official accounts		603	- 6	+ 518
Other	(2)	259	- 24	+ 6
Total deposits	(2)	26,413	+ 4,171	+ 6,363
Deferred availability cash items	(925)	11,162	+ 2,380	+ 335
Other liabilities and accrued dividends (7)		2,916	- 10	- 1,371
TOTAL LIABILITIES	(927)	627,024	+ 9,294	+ 47,638
CAPITAL ACCOUNTS				
Capital paid in		7,268	+ 2	+ 323
Surplus		6,741	- 4	+ 4,062
Other capital accounts		913	+ 188	- 170

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 $ 19,182 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 6,858 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 10, 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	54	13,296	- 2,580	0	0	22,505	0
16 days to 90 days	67	122,288	+ 5,775	0	0	11,000	0
91 days to 1 year	0	128,573	- 917	0	0	———	———
Over 1 year to 5 years	———	141,805	0	10	0	———	———
Over 5 years to 10 years	———	55,570	0	0	0	———	———
Over 10 years	———	78,579	0	0	0	———	———
Total	121	540,111	+ 2,277	10	0	33,505	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.

Statement of Condition of Each Federal Reserve Bank on October 10, 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	1,110	58	66	50	66	178	132	133	59	35	69	122	142
Loans	121	0	0	0	0	0	7	24	4	24	56	4	2
Acceptances	0	0	0	0	0	0	0	0	0	0	0	0	0
Repurchase agreements — triparty (1)	33,505	0	33,505	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	181,553	10,908	74,370	7,457	10,629	10,846	12,484	20,562	6,544	566	5,604	3,291	18,291
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)	540,111	32,451	221,247	22,184	31,621	32,266	37,140	61,172	19,467	1,685	16,671	9,791	54,415
Held under repurchase agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
Total U.S. govt. securities	540,111	32,451	221,247	22,184	31,621	32,266	37,140	61,172	19,467	1,685	16,671	9,791	54,415
Total loans and securities	573,747	32,452	254,756	22,185	31,621	32,267	37,147	61,197	19,472	1,709	16,727	9,795	54,418
Items in process of collection	17,015	1,005	1,916	767	1,061	1,515	1,790	1,755	794	924	1,089	925	3,474
Bank premises	1,510	93	168	49	152	133	285	107	41	124	49	136	172
Other assets (6)	36,246	1,879	13,103	1,286	2,146	4,953	2,395	3,434	972	687	983	809	3,598
Interdistrict settlement account	0	- 711	-14,839	- 1,658	- 1,901	+11,994	+ 1,296	+ 5,100	+ 119	+ 6,275	- 542	+ 3,147	- 8,280
TOTAL ASSETS	642,873	35,437	260,496	23,216	33,788	51,928	44,083	72,965	21,871	9,926	18,758	15,510	54,895

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 $ 19,182 million matched sale-purchase transactions outstanding at the end of the latest statement week. Includes securities loans of $ 6,858 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 October 10, 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	586,533	32,142	242,182	21,049	30,596	45,171	40,559	67,428	20,487	8,284	17,107	13,880	47,647
Reverse repurchase agreements—triparty (1)	0	0	0	0	0	0	0	0	0	0	0	0	0
Deposits													
Depository institutions	20,445	1,377	6,733	1,015	1,194	1,933	1,064	2,765	514	570	589	694	1,997
U.S. Treasury—general account	5,107	0	5,107	0	0	0	0	0	0	0	0	0	0
Foreign—official accounts	603	2	579	1	2	7	2	3	1	1	1	1	3
Other	260	0	130	0	1	104	4	1	1	5	3	5	6
Total deposits	26,414	1,379	12,549	1,016	1,197	2,044	1,070	2,768	515	577	593	700	2,006
Deferred credit items	12,087	865	1,637	550	556	1,013	1,102	919	430	709	551	476	3,279
Other liabilities and accrued dividends (2)	2,916	180	965	133	172	245	244	314	123	61	116	96	268
TOTAL LIABILITIES	627,951	34,566	257,333	22,748	32,522	48,473	42,975	71,429	21,556	9,630	18,367	15,152	53,200
CAPITAL ACCOUNTS													
Capital paid in	7,268	421	1,469	221	619	1,757	538	741	149	177	188	163	825
Surplus	6,741	358	1,468	228	472	1,672	495	632	138	119	179	188	792
Other capital accounts	913	91	227	19	176	26	74	163	28	0	25	7	77
TOTAL LIABILITIES AND CAPITAL ACCOUNTS	642,873	35,437	260,496	23,216	33,788	51,928	44,083	72,965	21,871	9,926	18,758	15,510	54,895
FEDERAL RESERVE AGENTS' ACCOUNTS													
F.R. notes outstanding	743,447	36,469	287,876	28,947	35,956	56,116	64,342	74,668	23,496	10,845	21,046	33,114	70,571
Less—Held by F.R. Banks	156,915	4,327	45,694	7,898	5,360	10,945	23,783	7,240	3,009	2,562	3,940	19,234	22,924
F.R. notes, net	586,533	32,142	242,182	21,049	30,596	45,171	40,559	67,428	20,487	8,284	17,107	13,880	47,647
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)	573,288												
Total collateral	586,533												

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.