

FEDERAL RESERVE statistical release



H.4.1 Factors Affecting Reserve Balances of Depository Institutions and Condition Statement of Federal Reserve Banks

June 30, 2016

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 Jun 29, 2016
	Week ended Jun 29, 2016	Change from week ended		
		Jun 22, 2016	Jul 1, 2015	
Reserve Bank credit	4,436,086	- 2,147	- 4,790	4,425,738
Securities held outright ¹	4,239,451	- 2,702	+ 10,635	4,230,940
U.S. Treasury securities	2,462,253	+ 135	+ 1,306	2,462,303
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,339,286	0	- 7,356	2,339,286
Notes and bonds, inflation-indexed ²	105,939	0	+ 7,405	105,939
Inflation compensation ³	17,028	+ 136	+ 1,258	17,077
Federal agency debt securities ²	25,096	0	- 10,799	25,096
Mortgage-backed securities ⁴	1,752,101	- 2,838	+ 20,127	1,743,541
Unamortized premiums on securities held outright ⁵	181,209	- 413	- 17,036	180,818
Unamortized discounts on securities held outright ⁵	-15,927	+ 43	+ 1,596	-15,910
Repurchase agreements ⁶	0	0	0	0
Loans	132	- 15	- 40	156
Primary credit	7	- 32	- 2	27
Secondary credit	0	0	0	0
Seasonal credit	125	+ 17	- 37	129
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,713	0	+ 17	1,712
Float	-279	- 140	+ 182	-1,270
Central bank liquidity swaps ⁸	2	+ 2	- 633	2
Other Federal Reserve assets ⁹	29,786	+ 1,078	+ 489	29,290
Foreign currency denominated assets ¹⁰	21,256	- 3	+ 1,487	21,247
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	47,927	+ 14	+ 927	47,927
Total factors supplying reserve funds	4,521,510	- 2,136	- 2,377	4,511,153

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

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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 Jun 29, 2016
	Week ended Jun 29, 2016	Change from week ended		
		Jun 22, 2016	Jul 1, 2015	
Currency in circulation ¹¹	1,458,513	+ 2,453	+ 91,899	1,462,755
Reverse repurchase agreements ¹²	359,041	+ 51,222	- 20,371	403,727
Foreign official and international accounts	252,905	+ 10,173	+ 95,723	260,521
Others	106,136	+ 41,049	- 116,094	143,206
Treasury cash holdings	93	+ 3	- 7	71
Deposits with F.R. Banks, other than reserve balances	399,855	+ 50,196	+ 145,338	398,794
Term deposits held by depository institutions	0	0	0	0
U.S. Treasury, General Account	337,093	+ 20,255	+ 109,636	346,632
Foreign official	5,322	- 12	+ 78	5,194
Other ¹³	57,439	+ 29,952	+ 35,622	46,968
Other liabilities and capital ¹⁴	47,664	- 456	- 18,175	46,688
Total factors, other than reserve balances, absorbing reserve funds	2,265,166	+ 103,418	+ 198,685	2,312,035
Reserve balances with Federal Reserve Banks	2,256,344	- 105,553	- 201,062	2,199,118

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. The current face value shown is the remaining principal balance of the securities.
5. Reflects the premium or discount, which is the difference between the purchase price and the face value of the securities that has not been amortized. For U.S. Treasury and Federal agency debt securities, amortization is on a straight-line basis. For mortgage-backed securities, amortization is on an effective-interest basis.
6. Cash value of agreements.
7. Refer to table 4 and the note on consolidation accompanying table 6.
8. 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.
9. Includes accrued interest, which represents the daily accumulation of interest earned, and other accounts receivable. Also, includes Reserve Bank premises and equipment net of allowances for depreciation.
10. Revalued daily at current foreign currency exchange rates.
11. Estimated.
12. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
13. Includes deposits held at the Reserve Banks by international and multilateral organizations, government-sponsored enterprises, and designated financial market utilities. Also includes certain deposit accounts other than the U.S. Treasury, General Account, for services provided by the Reserve Banks as fiscal agents of the United States.
14. Includes the liability for earnings remittances due to the U.S. Treasury.

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

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1A. Memorandum Items

Millions of dollars

Memorandum item	Averages of daily figures			Wednesday Jun 29, 2016
	Week ended Jun 29, 2016	Change from week ended		
		Jun 22, 2016	Jul 1, 2015	
Securities held in custody for foreign official and international accounts	3,224,997	- 13,496	- 153,865	3,217,505
Marketable U.S. Treasury securities ¹	2,912,055	- 12,945	- 122,983	2,905,096
Federal agency debt and mortgage-backed securities ²	262,612	- 583	- 35,962	262,170
Other securities ³	50,330	+ 32	+ 5,080	50,240
Securities lent to dealers	23,952	+ 2,799	+ 11,971	21,778
Overnight facility ⁴	23,952	+ 2,799	+ 11,971	21,778
U.S. Treasury securities	23,938	+ 2,795	+ 12,110	21,763
Federal agency debt securities	14	+ 4	- 139	15

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, 5, and 6.
2. Face value of federal agency securities and current face value of mortgage-backed securities, which is the remaining principal balance of the securities.
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, June 29, 2016

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	119	36	0	0	0	...	156
<i>U.S. Treasury securities¹</i>							
Holdings	13,567	24,159	140,394	1,199,997	447,746	636,440	2,462,303
Weekly changes	0	+ 4	+ 3	+ 1,982	- 1,936	+ 82	+ 135
<i>Federal agency debt securities²</i>							
Holdings	0	4,604	12,395	5,750	0	2,347	25,096
Weekly changes	0	0	0	0	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	927	9,611	1,733,003	1,743,541
Weekly changes	0	0	0	- 29	- 201	- 14,737	- 14,967
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	2	0	0	0	0	0	2
Reverse repurchase agreements ⁴	403,727	0	...	...	...	...	403,727
Term deposits	0	0	0	...	...	...	0

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

...Not applicable.

1. 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.
2. Face value.
3. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.
4. Cash value of agreements.
5. 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.

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3. Supplemental Information on Mortgage-Backed Securities

Millions of dollars

Account name	Wednesday Jun 29, 2016
Mortgage-backed securities held outright ¹	1,743,541
Commitments to buy mortgage-backed securities ²	29,909
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	12

1. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.

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 5 and table 6.

4. Information on Principal Accounts of Maiden Lane LLC

Millions of dollars

Account name	Wednesday Jun 29, 2016
Net portfolio holdings of Maiden Lane LLC ¹	1,712
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 March 31, 2016. 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 6.

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 5 and table 6.

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. The remaining outstanding balances of the senior loan from FRBNY to Maiden Lane LLC, and the subordinated loan from JPMorgan Chase & Co. to Maiden Lane LLC were repaid in full, with interest.

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5. Consolidated Statement of Condition of All Federal Reserve Banks

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Jun 29, 2016	Change since	
			Wednesday Jun 22, 2016	Wednesday Jul 1, 2015
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,853	- 10	- 17
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,396,004	- 15,588	- 13,696
Securities held outright ¹		4,230,940	- 14,832	+ 2,009
U.S. Treasury securities		2,462,303	+ 135	+ 1,328
Bills ²		0	0	0
Notes and bonds, nominal ²		2,339,286	0	- 7,355
Notes and bonds, inflation-indexed ²		105,939	0	+ 7,405
Inflation compensation ³		17,077	+ 135	+ 1,277
Federal agency debt securities ²		25,096	0	- 10,799
Mortgage-backed securities ⁴		1,743,541	- 14,967	+ 11,481
Unamortized premiums on securities held outright ⁵		180,818	- 816	- 17,293
Unamortized discounts on securities held outright ⁵		-15,910	+ 48	+ 1,602
Repurchase agreements ⁶		0	0	0
Loans		156	+ 12	- 14
Net portfolio holdings of Maiden Lane LLC ⁷		1,712	- 1	+ 16
Items in process of collection	(0)	137	- 34	+ 46
Bank premises		2,220	+ 2	- 16
Central bank liquidity swaps ⁸		2	+ 2	- 633
Foreign currency denominated assets ⁹		21,247	- 22	+ 1,472
Other assets ¹⁰		27,070	+ 124	+ 181
Total assets	(0)	4,466,482	- 15,527	- 12,648

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

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

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Jun 29, 2016	Change since	
			Wednesday Jun 22, 2016	Wednesday Jul 1, 2015
<i>Liabilities</i>				
Federal Reserve notes, net of F.R. Bank holdings		1,416,748	+ 5,575	+ 91,601
Reverse repurchase agreements ¹¹		403,727	+ 68,657	+ 53,870
Deposits	(0)	2,597,913	- 90,280	- 141,314
Term deposits held by depository institutions		0	0	0
Other deposits held by depository institutions		2,199,119	- 119,476	- 305,413
U.S. Treasury, General Account		346,632	+ 15,220	+ 134,497
Foreign official		5,194	- 2	- 49
Other ¹²	(0)	46,968	+ 13,977	+ 29,651
Deferred availability cash items	(0)	1,406	+ 1,113	+ 964
Other liabilities and accrued dividends ¹³		6,575	- 591	+ 383
Total liabilities	(0)	4,426,369	- 15,526	+ 5,503
<i>Capital accounts</i>				
Capital paid in		30,113	- 1	+ 981
Surplus		10,000	0	- 19,132
Other capital accounts		0	0	0
Total capital		40,113	- 1	- 18,151

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. The current face value shown is the remaining principal balance of the securities.
5. Reflects the premium or discount, which is the difference between the purchase price and the face value of the securities that has not been amortized. For U.S. Treasury and Federal agency debt securities, amortization is on a straight-line basis. For mortgage-backed securities, amortization is on an effective-interest basis.
6. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
7. Refer to table 4 and the note on consolidation accompanying table 6.
8. 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.
9. Revalued daily at current foreign currency exchange rates.
10. Includes accrued interest, which represents the daily accumulation of interest earned, and other accounts receivable.
11. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
12. Includes deposits held at the Reserve Banks by international and multilateral organizations, government-sponsored enterprises, and designated financial market utilities. Also includes certain deposit accounts other than the U.S. Treasury, General Account, for services provided by the Reserve Banks as fiscal agents of the United States.
13. Includes the liability for earnings remittances due to the U.S. Treasury.

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6. Statement of Condition of Each Federal Reserve Bank, June 29, 2016

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	355	3,588	359	586	760	1,541	753	360	193	296	875	1,371
Special drawing rights certificate acct.	5,200	196	1,818	210	237	412	654	424	150	90	153	282	574
Coin	1,853	46	62	141	136	296	185	274	25	54	134	184	314
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,396,004	107,985	2,501,533	119,357	131,653	268,652	246,041	175,173	55,526	32,450	61,192	156,472	539,969
Securities held outright ¹	4,230,940	103,934	2,407,689	114,879	126,710	258,568	236,802	168,581	53,398	31,193	58,884	150,599	519,703
U.S. Treasury securities	2,462,303	60,487	1,401,216	66,857	73,742	150,480	137,813	98,110	31,076	18,153	34,269	87,645	302,454
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,462,303	60,487	1,401,216	66,857	73,742	150,480	137,813	98,110	31,076	18,153	34,269	87,645	302,454
Federal agency debt securities ²	25,096	616	14,281	681	752	1,534	1,405	1,000	317	185	349	893	3,083
Mortgage-backed securities ⁴	1,743,541	42,831	992,192	47,341	52,216	106,554	97,585	69,471	22,005	12,854	24,266	62,061	214,166
Unamortized premiums on securities held outright ⁵	180,818	4,442	102,898	4,910	5,415	11,050	10,120	7,205	2,282	1,333	2,517	6,436	22,211
Unamortized discounts on securities held outright ⁵	-15,910	-391	-9,054	-432	-476	-972	-890	-634	-201	-117	-221	-566	-1,954
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	156	0	0	0	5	5	9	21	47	41	13	3	10
Net portfolio holdings of Maiden Lane LLC ⁷	1,712	0	1,712	0	0	0	0	0	0	0	0	0	0
Items in process of collection	137	0	0	0	0	0	136	0	0	0	0	0	0
Bank premises	2,220	121	435	74	106	207	207	202	115	90	241	225	197
Central bank liquidity swaps ⁸	2	0	1	0	0	0	0	0	0	0	0	0	0
Foreign currency denominated assets ⁹	21,247	939	7,011	1,169	1,618	4,738	1,180	569	218	91	212	269	3,232
Other assets ¹⁰	27,070	701	14,908	738	811	1,843	1,525	1,085	407	224	423	1,073	3,333
Interdistrict settlement account	0	- 20,673	+ 9,904	+ 93	- 9,405	- 17,895	+ 8,799	- 2,386	+ 859	+ 1,629	- 1,298	+ 8,876	+ 21,499
Total assets	4,466,482	89,670	2,540,972	122,141	125,743	259,014	260,268	176,094	57,660	34,821	61,353	168,256	570,490

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

H.4.1

6. Statement of Condition of Each Federal Reserve Bank, June 29, 2016 (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
<i>Liabilities</i>													
Federal Reserve notes outstanding	1,589,798	49,734	510,349	49,633	81,591	110,724	222,092	106,667	50,549	27,383	40,511	132,895	207,670
Less: Notes held by F.R. Banks	173,050	5,354	53,948	5,816	9,241	12,255	25,629	10,650	5,139	2,653	4,851	14,393	23,120
Federal Reserve notes, net	1,416,748	44,380	456,401	43,817	72,350	98,469	196,463	96,017	45,410	24,729	35,660	118,502	184,550
Reverse repurchase agreements ¹¹	403,727	9,918	229,748	10,962	12,091	24,673	22,596	16,086	5,095	2,977	5,619	14,371	49,591
Deposits	2,597,913	33,423	1,838,434	64,962	38,010	126,415	38,504	62,185	6,595	5,454	19,537	34,611	329,781
Term deposits held by depository institutions	0	0	0	0	0	0	0	0	0	0	0	0	0
Other deposits held by depository institutions	2,199,119	33,408	1,447,233	64,960	38,007	126,272	38,496	54,789	6,586	5,454	19,535	34,610	329,770
U.S. Treasury, General Account	346,632	0	346,632	0	0	0	0	0	0	0	0	0	0
Foreign official	5,194	2	5,167	2	3	9	2	1	0	0	0	1	6
Other ¹²	46,968	14	39,403	0	0	134	7	7,395	9	0	1	0	5
Deferred availability cash items	1,406	0	0	0	0	0	60	0	0	1,346	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,647	35	951	41	48	90	100	65	15	12	25	64	200
Other liabilities and accrued dividends	4,928	167	2,286	197	205	558	325	252	127	133	119	199	359
Total liabilities	4,426,369	87,923	2,527,820	119,979	122,705	250,204	258,049	174,606	57,242	34,651	60,960	167,747	564,482
<i>Capital</i>													
Capital paid in	30,113	1,305	9,853	1,612	2,276	6,579	1,664	1,221	315	128	292	383	4,486
Surplus	10,000	442	3,299	550	762	2,230	555	268	103	43	100	127	1,521
Other capital	0	0	0	0	0	0	0	0	0	0	0	0	0
Total liabilities and capital	4,466,482	89,670	2,540,972	122,141	125,743	259,014	260,268	176,094	57,660	34,821	61,353	168,256	570,490

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

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6. Statement of Condition of Each Federal Reserve Bank, June 29, 2016 (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. The current face value shown is the remaining principal balance of the securities.
5. Reflects the premium or discount, which is the difference between the purchase price and the face value of the securities that has not been amortized. For U.S. Treasury and Federal agency debt securities, amortization is on a straight-line basis. For mortgage-backed securities, amortization is on an effective-interest basis.
6. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
7. Refer to table 4 and the note on consolidation below.
8. 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.
9. Revalued daily at current foreign currency exchange rates.
10. Includes accrued interest, which represents the daily accumulation of interest earned, and other accounts receivable.
11. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
12. Includes deposits held at the Reserve Banks by international and multilateral organizations, government-sponsored enterprises, and designated financial market utilities. Also includes certain deposit accounts other than the U.S. Treasury, General Account, for services provided by the Reserve Banks as fiscal agents of the United States.
13. Represents the estimated weekly remittances due to U.S. Treasury. The amounts on this line represent the residual net earnings that the Federal Reserve Banks remit to the U.S. Treasury after providing for the costs of operations, payment of dividends, and the amount necessary to maintain a \$10 billion surplus.

Note on consolidation:

On June 26, 2008, the Federal Reserve Bank of New York (FRBNY) extended a loan to Maiden Lane LLC (ML) under the authority of section 13(3) of the Federal Reserve Act. ML was formed to acquire certain assets of Bear Stearns. On June 14, 2012, the remaining outstanding balance of the senior loan from FRBNY to ML was repaid in full, with interest. On November 15, 2012, the remaining outstanding balance of the subordinated loan from JPMorgan Chase & Co. to ML was repaid in full, with interest. FRBNY was the primary beneficiary of ML because it received any residual returns and could have absorbed any residual losses should they have occurred. Consistent with generally accepted accounting principles, the assets and liabilities of ML were consolidated with the assets and liabilities of FRBNY in the preparation of the statements of condition shown on this release. As a consequence of the consolidation, the extension of credit from FRBNY to ML was eliminated, the net assets of ML appeared as assets on the previous page (and in table 1 and table 5), and the liabilities of ML to entities other than FRBNY, including those with recourse only to the ML portfolio holdings, were included in other liabilities in this table (and table 1 and table 5).

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

Millions of dollars

Federal Reserve notes and collateral	Wednesday Jun 29, 2016
Federal Reserve notes outstanding	1,589,798
Less: Notes held by F.R. Banks not subject to collateralization	173,050
Federal Reserve notes to be collateralized	1,416,748
Collateral held against Federal Reserve notes	1,416,748
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,400,511
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,230,940
Less: Face value of securities under reverse repurchase agreements	372,318
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,858,622

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.