

FEDERAL RESERVE statistical release



H.4.1

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

August 11, 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 Aug 10, 2016
	Week ended Aug 10, 2016	Change from week ended		
		Aug 3, 2016	Aug 12, 2015	
Reserve Bank credit	4,427,881	+ 1,779	- 22,253	4,428,820
Securities held outright ¹	4,226,519	+ 94	- 5,106	4,226,556
U.S. Treasury securities	2,462,922	+ 92	+ 1,261	2,462,956
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,342,204	0	- 4,437	2,342,204
Notes and bonds, inflation-indexed ²	103,596	0	+ 5,062	103,596
Inflation compensation ³	17,122	+ 92	+ 636	17,156
Federal agency debt securities ²	22,492	0	- 12,601	22,492
Mortgage-backed securities ⁴	1,741,104	+ 2	+ 6,233	1,741,109
Unamortized premiums on securities held outright ⁵	179,003	- 331	- 17,108	178,885
Unamortized discounts on securities held outright ⁵	-15,711	+ 21	+ 1,628	-15,699
Repurchase agreements ⁶	0	0	0	0
Loans	192	- 11	- 20	200
Primary credit	5	- 13	- 3	1
Secondary credit	0	0	0	0
Seasonal credit	187	+ 2	- 17	199
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,705	+ 1	+ 3	1,707
Float	-337	+ 380	- 291	-305
Central bank liquidity swaps ⁸	575	- 355	+ 346	575
Other Federal Reserve assets ⁹	35,935	+ 1,982	- 1,707	36,900
Foreign currency denominated assets ¹⁰	21,319	- 32	+ 1,791	21,432
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	48,011	+ 14	+ 859	48,011
Total factors supplying reserve funds	4,513,452	+ 1,762	- 19,604	4,514,504

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

Billions of dollars	Averages of daily figures			Wednesday Aug 10, 2016
Reserve Bank credit, related items, and reserve balances of depository institutions at Federal Reserve Banks	Week ended Aug 10, 2016	Change from week ended		
		Aug 3, 2016	Aug 12, 2015	
Currency in circulation ¹¹	1,464,633	+ 1,791	+ 89,475	1,465,369
Reverse repurchase agreements ¹²	303,538	- 23,859	+ 59,351	321,071
Foreign official and international accounts	242,588	+ 658	+ 80,268	240,897
Others	60,950	- 24,517	- 20,918	80,174
Treasury cash holdings	106	+ 28	- 35	111
Deposits with F.R. Banks, other than reserve balances	301,750	- 39,030	+ 13,430	298,071
Term deposits held by depository institutions	0	0	- 66,066	0
U.S. Treasury, General Account	259,832	- 38,981	+ 63,509	252,095
Foreign official	5,204	+ 7	- 40	5,196
Other ¹³	36,713	- 57	+ 16,026	40,780
Other liabilities and capital ¹⁴	48,199	+ 366	- 18,093	47,102
Total factors, other than reserve balances, absorbing reserve funds	2,118,226	- 60,704	+ 144,128	2,131,724
Reserve balances with Federal Reserve Banks	2,395,226	+ 62,465	- 163,731	2,382,780

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

- Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.
- Face value of the securities.
- Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.
- Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.
- 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.
- Cash value of agreements.
- Refer to table 4 and the note on consolidation accompanying table 6.
- 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.
- 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.
- Revalued daily at current foreign currency exchange rates.
- Estimated.
- Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
- 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.
- 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 Aug 10, 2016
	Week ended Aug 10, 2016	Change from week ended		
		Aug 3, 2016	Aug 12, 2015	
Securities held in custody for foreign official and international accounts	3,200,480	- 18,674	- 161,129	3,194,960
Marketable U.S. Treasury securities ¹	2,877,121	- 18,917	- 144,344	2,871,413
Federal agency debt and mortgage-backed securities ²	264,868	+ 3	- 30,766	264,764
Other securities ³	58,491	+ 240	+ 13,981	58,783
Securities lent to dealers	22,245	- 687	+ 9,711	20,472
Overnight facility ⁴	22,245	- 687	+ 9,711	20,472
U.S. Treasury securities	22,232	- 681	+ 9,757	20,461
Federal agency debt securities	13	- 6	- 46	11

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, August 10, 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	48	152	0	0	0	...	200
<i>U.S. Treasury securities¹</i>							
Holdings	6,351	20,332	152,993	1,190,634	454,289	638,357	2,462,956
Weekly changes	0	0	+ 4	+ 14	+ 16	+ 56	+ 91
<i>Federal agency debt securities²</i>							
Holdings	0	3,999	10,396	5,750	0	2,347	22,492
Weekly changes	0	0	0	0	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	1,198	9,989	1,729,922	1,741,109
Weekly changes	0	0	0	0	+ 1	+ 5	+ 5
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	575	0	0	0	0	0	575
Reverse repurchase agreements ⁴	321,071	0	...	...	...	...	321,071
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 Aug 10, 2016
Mortgage-backed securities held outright ¹	1,741,109
Commitments to buy mortgage-backed securities ²	49,291
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	3

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 Aug 10, 2016
Net portfolio holdings of Maiden Lane LLC ¹	1,707
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 June 30, 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 Aug 10, 2016	Change since	
			Wednesday Aug 3, 2016	Wednesday Aug 12, 2015
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,912	+ 12	+ 23
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,389,943	- 178	- 20,626
Securities held outright ¹		4,226,556	+ 95	- 5,115
U.S. Treasury securities		2,462,956	+ 91	+ 1,262
Bills ²		0	0	0
Notes and bonds, nominal ²		2,342,204	0	- 4,437
Notes and bonds, inflation-indexed ²		103,596	0	+ 5,062
Inflation compensation ³		17,156	+ 91	+ 637
Federal agency debt securities ²		22,492	0	- 12,601
Mortgage-backed securities ⁴		1,741,109	+ 5	+ 6,225
Unamortized premiums on securities held outright ⁵		178,885	- 320	- 17,103
Unamortized discounts on securities held outright ⁵		-15,699	+ 31	+ 1,629
Repurchase agreements ⁶		0	0	0
Loans		200	+ 14	- 38
Net portfolio holdings of Maiden Lane LLC ⁷		1,707	+ 2	+ 5
Items in process of collection	(0)	225	+ 15	+ 20
Bank premises		2,210	0	- 25
Central bank liquidity swaps ⁸		575	- 355	+ 346
Foreign currency denominated assets ⁹		21,432	+ 6	+ 1,660
Other assets ¹⁰		34,689	+ 2,635	- 1,723
Total assets	(0)	4,468,929	+ 2,136	- 20,321

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 Aug 10, 2016	Change since	
			Wednesday Aug 3, 2016	Wednesday Aug 12, 2015
Liabilities				
Federal Reserve notes, net of F.R. Bank holdings		1,419,376	+ 442	+ 87,590
Reverse repurchase agreements ¹¹		321,071	+ 9,817	+ 92,875
Deposits	(0)	2,680,851	- 7,878	- 181,967
Term deposits held by depository institutions		0	0	- 66,066
Other deposits held by depository institutions		2,382,780	- 20,284	- 173,010
U.S. Treasury, General Account		252,095	+ 6,413	+ 44,106
Foreign official		5,196	- 1	- 48
Other ¹²	(0)	40,780	+ 5,993	+ 13,050
Deferred availability cash items	(0)	529	+ 69	+ 71
Other liabilities and accrued dividends ¹³		6,982	- 325	- 824
Total liabilities	(0)	4,428,809	+ 2,124	- 2,255
Capital accounts				
Capital paid in		30,120	+ 12	+ 1,027
Surplus		10,000	0	- 19,093
Other capital accounts		0	0	0
Total capital		40,120	+ 12	- 18,066

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, August 10, 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	1,912	42	72	150	138	305	190	279	31	58	134	194	318
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,389,943	107,835	2,498,058	119,191	131,465	268,273	245,693	174,932	55,464	32,459	61,105	156,258	539,209
Securities held outright ¹	4,226,556	103,826	2,405,194	114,760	126,578	258,301	236,557	168,407	53,343	31,161	58,823	150,443	519,164
U.S. Treasury securities	2,462,956	60,503	1,401,587	66,875	73,761	150,520	137,850	98,136	31,084	18,158	34,278	87,668	302,534
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,462,956	60,503	1,401,587	66,875	73,761	150,520	137,850	98,136	31,084	18,158	34,278	87,668	302,534
Federal agency debt securities ²	22,492	553	12,799	611	674	1,375	1,259	896	284	166	313	801	2,763
Mortgage-backed securities ⁴	1,741,109	42,771	990,808	47,275	52,143	106,406	97,448	69,374	21,974	12,836	24,232	61,974	213,867
Unamortized premiums on securities held outright ⁵	178,885	4,394	101,798	4,857	5,357	10,932	10,012	7,128	2,258	1,319	2,490	6,367	21,973
Unamortized discounts on securities held outright ⁵	-15,699	-386	-8,934	-426	-470	-959	-879	-626	-198	-116	-218	-559	-1,928
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	200	0	0	0	0	0	3	23	62	96	11	6	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,707	0	1,707	0	0	0	0	0	0	0	0	0	0
Items in process of collection	225	0	0	0	0	0	223	0	0	1	0	0	0
Bank premises	2,210	119	430	73	105	206	208	201	115	90	240	225	197
Central bank liquidity swaps ⁸	575	25	190	32	44	128	32	15	6	2	6	7	87
Foreign currency denominated assets ⁹	21,432	947	7,073	1,179	1,632	4,779	1,190	574	220	92	214	272	3,260
Other assets ¹⁰	34,689	889	19,247	948	1,045	2,295	1,963	1,398	531	283	537	1,284	4,270
Interdistrict settlement account	0	- 21,785	- 22,782	- 17,750	+ 1,374	- 10,709	+ 6,797	- 2,066	+ 1,171	+ 252	- 878	+ 14,265	+ 52,111
Total assets	4,468,929	88,624	2,509,400	104,392	136,627	266,450	258,490	176,510	58,048	33,520	61,806	173,662	601,398

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, August 10, 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	1,605,013	49,997	522,649	50,085	81,875	112,422	221,544	105,727	50,266	27,708	41,266	133,470	208,005
Less: Notes held by F.R. Banks	185,637	5,880	58,209	6,157	9,066	13,276	27,938	11,762	5,110	2,796	5,058	15,459	24,926
Federal Reserve notes, net	1,419,376	44,117	464,440	43,929	72,808	99,146	193,606	93,965	45,156	24,912	36,209	118,011	183,080
Reverse repurchase agreements ¹¹	321,071	7,887	182,711	8,718	9,616	19,622	17,970	12,793	4,052	2,367	4,468	11,428	39,438
Deposits	2,680,851	34,678	1,845,466	49,339	50,920	138,277	44,009	67,933	8,248	5,650	20,589	43,436	372,307
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	2,382,780	34,671	1,554,565	49,335	50,917	138,183	44,000	60,900	8,239	5,650	20,587	43,434	372,299
U.S. Treasury, General Account	252,095	0	252,095	0	0	0	0	0	0	0	0	0	0
Foreign official	5,196	2	5,170	2	3	9	2	1	0	0	0	1	6
Other ¹²	40,780	5	33,637	1	0	85	7	7,032	8	0	1	1	3
Deferred availability cash items	529	0	0	0	0	0	259	0	0	270	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	2,080	52	1,184	56	62	121	125	87	25	14	28	77	248
Other liabilities and accrued dividends	4,902	143	2,446	181	184	475	305	239	136	136	120	203	333
Total liabilities	4,428,809	86,877	2,496,247	102,223	133,590	257,641	256,273	175,018	57,616	33,350	61,413	173,154	595,407
<i>Capital</i>													
Capital paid in	30,120	1,305	9,855	1,619	2,276	6,579	1,662	1,225	329	128	293	381	4,470
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	4,468,929	88,624	2,509,400	104,392	136,627	266,450	258,490	176,510	58,048	33,520	61,806	173,662	601,398

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, August 10, 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 Aug 10, 2016
Federal Reserve notes outstanding	1,605,013
Less: Notes held by F.R. Banks not subject to collateralization	185,637
Federal Reserve notes to be collateralized	1,419,376
Collateral held against Federal Reserve notes	1,419,376
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,403,140
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,226,556
Less: Face value of securities under reverse repurchase agreements	296,569
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,929,988

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.