

FEDERAL RESERVE statistical release



H.4.1

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

November 17, 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 Nov 16, 2016
	Week ended Nov 16, 2016	Change from week ended		
		Nov 9, 2016	Nov 18, 2015	
Reserve Bank credit	4,419,787	+ 5,059	- 40,694	4,414,762
Securities held outright ¹	4,224,813	+ 6,843	- 26,300	4,230,006
U.S. Treasury securities	2,463,701	+ 72	+ 2,010	2,463,722
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,340,674	0	- 5,965	2,340,674
Notes and bonds, inflation-indexed ²	105,526	0	+ 6,992	105,526
Inflation compensation ³	17,501	+ 72	+ 983	17,522
Federal agency debt securities ²	18,493	0	- 15,310	18,493
Mortgage-backed securities ⁴	1,742,619	+ 6,771	- 13,000	1,747,791
Unamortized premiums on securities held outright ⁵	175,414	- 89	- 16,607	175,535
Unamortized discounts on securities held outright ⁵	-15,248	+ 26	+ 1,538	-15,258
Repurchase agreements ⁶	0	0	0	0
Loans	46	+ 18	- 59	28
Primary credit	18	+ 17	+ 14	5
Secondary credit	0	0	0	0
Seasonal credit	27	0	- 74	24
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,708	0	- 5	1,708
Float	-397	- 41	- 606	-446
Central bank liquidity swaps ⁸	971	- 29	+ 822	971
Other Federal Reserve assets ⁹	32,480	- 1,669	+ 523	22,216
Foreign currency denominated assets ¹⁰	20,523	- 569	+ 1,240	20,245
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	48,309	+ 14	+ 809	48,309
Total factors supplying reserve funds	4,504,860	+ 4,504	- 38,645	4,499,557

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 Nov 16, 2016
	Week ended Nov 16, 2016	Change from week ended		
		Nov 9, 2016	Nov 18, 2015	
Currency in circulation ¹¹	1,490,723	+ 4,450	+ 85,631	1,490,818
Reverse repurchase agreements ¹²	338,045	- 32,143	+ 68,753	355,349
Foreign official and international accounts	238,119	+ 2,929	+ 44,480	239,305
Others	99,926	- 35,072	+ 24,273	116,044
Treasury cash holdings	193	+ 7	- 60	182
Deposits with F.R. Banks, other than reserve balances	461,046	+ 41,222	+ 293,399	430,070
Term deposits held by depository institutions	0	0	0	0
U.S. Treasury, General Account	400,625	+ 24,408	+ 267,604	375,908
Foreign official	5,167	- 67	+ 461	5,167
Other ¹³	55,255	+ 16,883	+ 25,336	48,996
Other liabilities and capital ¹⁴	47,086	- 1,129	- 19,999	45,553
Total factors, other than reserve balances, absorbing reserve funds	2,337,094	+ 12,409	+ 427,727	2,321,972
Reserve balances with Federal Reserve Banks	2,167,766	- 7,904	- 466,371	2,177,585

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 Nov 16, 2016
Week ended Nov 16, 2016	Change from week ended			
	Nov 9, 2016	Nov 18, 2015		
Securities held in custody for foreign official and international accounts	3,119,385	+ 8,009	- 188,519	3,122,008
Marketable U.S. Treasury securities ¹	2,799,085	+ 8,100	- 188,255	2,802,625
Federal agency debt and mortgage-backed securities ²	259,660	- 201	- 14,972	259,160
Other securities ³	60,640	+ 110	+ 14,709	60,223
Securities lent to dealers	22,666	+ 2,204	+ 7,778	26,527
Overnight facility ⁴	22,666	+ 2,204	+ 7,778	26,527
U.S. Treasury securities	22,635	+ 2,199	+ 7,804	26,495
Federal agency debt securities	31	+ 5	- 26	32

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, November 16, 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	28	0	0	0	0	...	28
<i>U.S. Treasury securities¹</i>							
Holdings	10,537	22,156	159,283	1,243,286	384,699	643,762	2,463,722
Weekly changes	- 3,036	- 10,535	+ 11,044	+ 44,712	- 50,478	+ 8,362	+ 68
<i>Federal agency debt securities²</i>							
Holdings	0	3,664	8,072	4,410	0	2,347	18,493
Weekly changes	0	+ 1,351	- 1,351	0	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	1,579	11,130	1,735,082	1,747,791
Weekly changes	0	0	0	- 3	- 68	+ 12,014	+ 11,943
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	971	0	0	0	0	0	971
Reverse repurchase agreements ⁴	355,349	0	...	...	...	...	355,349
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 Nov 16, 2016
Mortgage-backed securities held outright ¹	1,747,791
Commitments to buy mortgage-backed securities ²	40,513
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	59

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 Nov 16, 2016
Net portfolio holdings of Maiden Lane LLC ¹	1,708
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 September 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 Nov 16, 2016	Change since	
			Wednesday Nov 9, 2016	Wednesday Nov 18, 2015
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,866	- 12	- 23
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,390,312	+ 12,146	- 32,979
Securities held outright ¹		4,230,006	+ 12,011	- 18,117
U.S. Treasury securities		2,463,722	+ 68	+ 2,046
Bills ²		0	0	0
Notes and bonds, nominal ²		2,340,674	0	- 5,965
Notes and bonds, inflation-indexed ²		105,526	0	+ 6,992
Inflation compensation ³		17,522	+ 68	+ 1,019
Federal agency debt securities ²		18,493	0	- 14,451
Mortgage-backed securities ⁴		1,747,791	+ 11,943	- 5,712
Unamortized premiums on securities held outright ⁵		175,535	+ 133	- 16,301
Unamortized discounts on securities held outright ⁵		-15,258	+ 5	+ 1,514
Repurchase agreements ⁶		0	0	0
Loans		28	- 4	- 76
Net portfolio holdings of Maiden Lane LLC ⁷		1,708	0	- 5
Items in process of collection	(0)	77	- 28	- 375
Bank premises		2,204	+ 4	- 28
Central bank liquidity swaps ⁸		971	- 29	+ 821
Foreign currency denominated assets ⁹		20,245	- 630	+ 1,057
Other assets ¹⁰		20,013	- 12,905	- 1,555
Total assets	(0)	4,453,633	- 1,454	- 33,088

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 Nov 16, 2016	Change since	
			Wednesday Nov 9, 2016	Wednesday Nov 18, 2015
Liabilities				
Federal Reserve notes, net of F.R. Bank holdings		1,444,552	+ 1,168	+ 84,604
Reverse repurchase agreements ¹¹		355,349	- 8,000	+ 41,619
Deposits	(0)	2,607,655	+ 6,936	- 139,709
Term deposits held by depository institutions		0	0	0
Other deposits held by depository institutions		2,177,585	- 12,497	- 434,381
U.S. Treasury, General Account		375,908	+ 10,454	+ 263,414
Foreign official		5,167	- 350	+ 462
Other ¹²	(0)	48,996	+ 9,330	+ 30,797
Deferred availability cash items	(0)	523	- 120	+ 102
Other liabilities and accrued dividends ¹³		5,285	- 1,461	- 1,315
Total liabilities	(0)	4,413,364	- 1,477	- 14,699
Capital accounts				
Capital paid in		30,268	+ 22	+ 939
Surplus		10,000	0	- 19,329
Other capital accounts		0	0	0
Total capital		40,268	+ 22	- 18,390

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, November 16, 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	1,866	48	70	162	130	302	182	280	29	52	121	183	309
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,390,312	107,848	2,498,366	119,206	131,482	268,307	245,726	174,933	55,409	32,375	61,106	156,277	539,278
Securities held outright ¹	4,230,006	103,911	2,407,157	114,854	126,682	258,511	236,750	168,544	53,386	31,186	58,871	150,566	519,588
U.S. Treasury securities	2,463,722	60,522	1,402,023	66,895	73,784	150,567	137,893	98,167	31,094	18,164	34,289	87,696	302,629
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,463,722	60,522	1,402,023	66,895	73,784	150,567	137,893	98,167	31,094	18,164	34,289	87,696	302,629
Federal agency debt securities ²	18,493	454	10,524	502	554	1,130	1,035	737	233	136	257	658	2,272
Mortgage-backed securities ⁴	1,747,791	42,935	994,610	47,456	52,343	106,814	97,822	69,641	22,059	12,886	24,325	62,212	214,688
Unamortized premiums on securities held outright ⁵	175,535	4,312	99,891	4,766	5,257	10,728	9,825	6,994	2,215	1,294	2,443	6,248	21,562
Unamortized discounts on securities held outright ⁵	-15,258	-375	-8,683	-414	-457	-932	-854	-608	-193	-112	-212	-543	-1,874
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	28	0	0	0	0	0	5	3	0	7	5	6	2
Net portfolio holdings of Maiden Lane LLC ⁷	1,708	0	1,708	0	0	0	0	0	0	0	0	0	0
Items in process of collection	77	0	0	0	0	0	76	0	0	0	0	0	0
Bank premises	2,204	118	433	72	105	205	206	201	114	90	239	224	196
Central bank liquidity swaps ⁸	971	43	320	53	74	217	54	26	10	4	10	12	148
Foreign currency denominated assets ⁹	20,245	895	6,681	1,114	1,542	4,515	1,124	543	208	87	202	257	3,080
Other assets ¹⁰	20,013	534	10,908	549	605	1,383	1,132	799	345	175	336	780	2,465
Interdistrict settlement account	0	- 16,640	- 39,886	- 7,360	- 6,385	- 7,836	+ 10,598	+ 5,601	+ 4,062	+ 2,701	+ 2,090	+ 21,873	+ 31,182
Total assets	4,453,633	93,397	2,484,006	114,365	128,376	268,263	261,293	183,560	60,687	35,767	64,554	180,763	578,601

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, November 16, 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	1,623,468	50,419	528,115	51,739	80,388	113,704	224,013	109,419	49,831	28,233	43,827	134,333	209,448
Less: Notes held by F.R. Banks	178,916	6,083	46,072	6,543	9,327	14,066	27,684	11,847	5,680	3,287	5,697	16,021	26,610
Federal Reserve notes, net	1,444,552	44,336	482,044	45,196	71,061	99,638	196,328	97,572	44,151	24,946	38,130	118,312	182,839
Reverse repurchase agreements ¹¹	355,349	8,729	202,218	9,649	10,642	21,717	19,889	14,159	4,485	2,620	4,946	12,649	43,649
Deposits	2,607,655	38,402	1,784,460	57,126	43,221	137,588	42,357	70,022	11,459	7,447	20,937	49,018	345,618
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	2,177,585	38,396	1,366,681	57,124	43,218	137,326	42,347	58,047	11,443	7,447	20,935	49,017	345,604
U.S. Treasury, General Account	375,908	0	375,908	0	0	0	0	0	0	0	0	0	0
Foreign official	5,167	2	5,140	2	3	9	2	1	0	0	0	1	6
Other ¹²	48,996	5	36,731	0	0	253	7	11,974	16	0	1	1	8
Deferred availability cash items	523	0	0	0	0	0	89	0	0	434	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,102	13	763	10	8	-8	65	51	15	9	16	54	105
Other liabilities and accrued dividends	4,183	166	1,482	197	205	527	332	260	142	141	130	215	386
Total liabilities	4,413,364	91,647	2,470,967	112,178	125,137	259,462	259,060	182,064	60,251	35,596	64,158	180,248	572,597
<i>Capital</i>													
Capital paid in	30,268	1,308	9,741	1,637	2,477	6,571	1,677	1,228	333	128	296	389	4,483
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	4,453,633	93,397	2,484,006	114,365	128,376	268,263	261,293	183,560	60,687	35,767	64,554	180,763	578,601

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, November 16, 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 Nov 16, 2016
Federal Reserve notes outstanding	1,623,468
Less: Notes held by F.R. Banks not subject to collateralization	178,916
Federal Reserve notes to be collateralized	1,444,552
Collateral held against Federal Reserve notes	1,444,552
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,428,316
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,230,006
Less: Face value of securities under reverse repurchase agreements	339,960
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,890,046

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.