

FEDERAL RESERVE statistical release



H.4.1

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

February 23, 2017

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 Feb 22, 2017
	Week ended Feb 22, 2017	Change from week ended		
		Feb 15, 2017	Feb 24, 2016	
Reserve Bank credit	4,423,678	- 815	- 24,004	4,429,989
Securities held outright ¹	4,244,002	+ 11,964	- 6,936	4,250,406
U.S. Treasury securities	2,463,453	+ 11	+ 2,401	2,463,456
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,341,382	0	- 5,289	2,341,382
Notes and bonds, inflation-indexed ²	104,930	0	+ 6,396	104,930
Inflation compensation ³	17,140	+ 10	+ 1,292	17,144
Federal agency debt securities ²	13,329	- 2,272	- 17,989	13,329
Mortgage-backed securities ⁴	1,767,220	+ 14,226	+ 8,653	1,773,621
Unamortized premiums on securities held outright ⁵	170,930	- 10	- 16,403	171,046
Unamortized discounts on securities held outright ⁵	-15,041	- 4	+ 1,304	-15,031
Repurchase agreements ⁶	0	0	0	0
Loans	5	- 6	- 12	3
Primary credit	1	- 5	- 5	0
Secondary credit	0	0	0	0
Seasonal credit	4	- 1	- 7	3
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,705	0	- 16	1,705
Float	-295	+ 22	- 113	-621
Central bank liquidity swaps ⁸	143	- 93	+ 54	143
Other Federal Reserve assets ⁹	22,230	- 12,687	- 1,881	22,339
Foreign currency denominated assets ¹⁰	19,840	+ 10	- 570	19,761
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	48,634	+ 14	+ 992	48,634
Total factors supplying reserve funds	4,508,393	- 790	- 23,583	4,514,625

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 Feb 22, 2017
	Week ended Feb 22, 2017	Change from week ended		
		Feb 15, 2017	Feb 24, 2016	
Currency in circulation ¹¹	1,511,134	+ 4,415	+ 82,015	1,512,508
Reverse repurchase agreements ¹²	394,670	+ 56,233	+ 91,168	425,529
Foreign official and international accounts	246,807	- 6,255	+ 1,751	247,696
Others	147,863	+ 62,488	+ 89,417	177,833
Treasury cash holdings	241	+ 10	- 3	252
Deposits with F.R. Banks, other than reserve balances	315,431	- 52,935	- 15,554	285,964
Term deposits held by depository institutions	0	0	- 63,907	0
U.S. Treasury, General Account	258,292	- 51,627	+ 20,342	228,171
Foreign official	5,166	- 8	- 72	5,165
Other ¹³	51,973	- 1,299	+ 28,083	52,628
Other liabilities and capital ¹⁴	47,896	- 622	+ 1,215	47,215
Total factors, other than reserve balances, absorbing reserve funds	2,269,371	+ 7,100	+ 158,840	2,271,469
Reserve balances with Federal Reserve Banks	2,239,022	- 7,890	- 182,423	2,243,156

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 Feb 22, 2017
	Week ended Feb 22, 2017	Change from week ended		
		Feb 15, 2017	Feb 24, 2016	
Securities held in custody for foreign official and international accounts	3,181,440	+ 12,322	- 72,811	3,177,006
Marketable U.S. Treasury securities ¹	2,850,153	+ 2,683	- 90,895	2,847,355
Federal agency debt and mortgage-backed securities ²	268,297	+ 9,087	+ 3,561	266,723
Other securities ³	62,990	+ 552	+ 14,522	62,929
Securities lent to dealers	20,099	+ 3,170	+ 6,807	18,319
Overnight facility ⁴	20,099	+ 3,170	+ 6,807	18,319
U.S. Treasury securities	20,050	+ 3,169	+ 6,836	18,269
Federal agency debt securities	49	+ 1	- 30	50

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, February 22, 2017

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	3	0	0	0	0	...	3
<i>U.S. Treasury securities¹</i>							
Holdings	13,175	48,558	163,208	1,240,509	372,215	625,791	2,463,456
Weekly changes	0	0	0	+ 1	+ 8,683	- 8,675	+ 10
<i>Federal agency debt securities²</i>							
Holdings	0	4,495	4,443	2,044	0	2,347	13,329
Weekly changes	- 1,500	+ 1,500	- 1,500	0	0	0	- 1,500
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	202	11,323	1,762,096	1,773,621
Weekly changes	0	0	0	+ 70	+ 60	+ 13,790	+ 13,921
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	143	0	0	0	0	0	143
Reverse repurchase agreements ⁴	425,529	0	...	...	...	...	425,529
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 Feb 22, 2017
Mortgage-backed securities held outright ¹	1,773,621
Commitments to buy mortgage-backed securities ²	19,703
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	0

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 Feb 22, 2017
Net portfolio holdings of Maiden Lane LLC ¹	1,705
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 December 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 Feb 22, 2017	Change since	
			Wednesday Feb 15, 2017	Wednesday Feb 24, 2016
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,967	- 3	- 3
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,406,424	+ 12,523	- 18,097
Securities held outright ¹		4,250,406	+ 12,431	- 3,041
U.S. Treasury securities		2,463,456	+ 10	+ 2,245
Bills ²		0	0	0
Notes and bonds, nominal ²		2,341,382	0	- 5,483
Notes and bonds, inflation-indexed ²		104,930	0	+ 6,396
Inflation compensation ³		17,144	+ 11	+ 1,331
Federal agency debt securities ²		13,329	- 1,500	- 17,989
Mortgage-backed securities ⁴		1,773,621	+ 13,921	+ 12,703
Unamortized premiums on securities held outright ⁵		171,046	+ 74	- 16,341
Unamortized discounts on securities held outright ⁵		-15,031	+ 30	+ 1,302
Repurchase agreements ⁶		0	0	0
Loans		3	- 12	- 16
Net portfolio holdings of Maiden Lane LLC ⁷		1,705	0	- 17
Items in process of collection	(0)	127	+ 21	- 14
Bank premises		2,202	+ 3	- 27
Central bank liquidity swaps ⁸		143	- 93	+ 54
Foreign currency denominated assets ⁹		19,761	+ 5	- 675
Other assets ¹⁰		20,137	+ 1,571	- 2,314
Total assets	(0)	4,468,702	+ 14,026	- 21,094

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 Feb 22, 2017	Change since	
			Wednesday Feb 15, 2017	Wednesday Feb 24, 2016
<i>Liabilities</i>				
Federal Reserve notes, net of F.R. Bank holdings		1,466,089	+ 3,660	+ 81,006
Reverse repurchase agreements ¹¹		425,529	+ 61,620	+ 138,853
Deposits	(0)	2,529,121	- 51,900	- 242,390
Term deposits held by depository institutions		0	0	- 63,907
Other deposits held by depository institutions		2,243,156	- 11,115	- 182,891
U.S. Treasury, General Account		228,171	- 46,007	+ 11,309
Foreign official		5,165	- 17	- 73
Other ¹²	(0)	52,628	+ 5,237	- 6,829
Deferred availability cash items	(0)	749	+ 302	+ 77
Other liabilities and accrued dividends ¹³		6,684	+ 319	+ 363
Total liabilities	(0)	4,428,171	+ 14,000	- 22,092
<i>Capital accounts</i>				
Capital paid in		30,531	+ 26	+ 999
Surplus		10,000	0	0
Other capital accounts		0	0	0
Total capital		40,531	+ 26	+ 999

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, February 22, 2017

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	1,967	57	77	165	138	307	200	291	33	54	122	203	322
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,406,424	108,245	2,507,549	119,644	131,965	269,293	246,624	175,576	55,613	32,487	61,326	156,845	541,258
Securities held outright ¹	4,250,406	104,412	2,418,766	115,408	127,293	259,758	237,892	169,357	53,644	31,336	59,155	151,292	522,094
U.S. Treasury securities	2,463,456	60,515	1,401,872	66,888	73,776	150,551	137,878	98,156	31,091	18,162	34,285	87,686	302,596
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,463,456	60,515	1,401,872	66,888	73,776	150,551	137,878	98,156	31,091	18,162	34,285	87,686	302,596
Federal agency debt securities ²	13,329	327	7,585	362	399	815	746	531	168	98	186	474	1,637
Mortgage-backed securities ⁴	1,773,621	43,569	1,009,310	48,158	53,117	108,393	99,268	70,670	22,385	13,076	24,684	63,132	217,861
Unamortized premiums on securities held outright ⁵	171,046	4,202	97,337	4,644	5,123	10,453	9,573	6,815	2,159	1,261	2,381	6,088	21,010
Unamortized discounts on securities held outright ⁵	-15,031	-369	-8,554	-408	-450	-919	-841	-599	-190	-111	-209	-535	-1,846
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	3	0	0	0	0	0	0	3	0	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,705	0	1,705	0	0	0	0	0	0	0	0	0	0
Items in process of collection	127	0	0	0	0	0	127	0	0	1	0	0	0
Bank premises	2,202	119	438	72	108	203	205	201	113	89	238	222	196
Central bank liquidity swaps ⁸	143	6	47	8	11	32	8	4	1	1	1	2	22
Foreign currency denominated assets ⁹	19,761	873	6,520	1,087	1,505	4,407	1,097	530	203	85	197	251	3,006
Other assets ¹⁰	20,137	525	10,836	550	599	1,401	1,136	800	523	164	323	824	2,456
Interdistrict settlement account	0	- 24,644	- 23,250	- 1,363	- 9,446	- 23,053	+ 13,526	+ 21,701	+ 5,319	+ 3,250	+ 5,628	+ 21,169	+ 11,163
Total assets	4,468,702	85,731	2,509,328	120,732	125,701	253,761	265,118	200,279	62,315	36,413	68,285	180,673	560,367

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, February 22, 2017 (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	1,652,063	54,915	532,525	53,055	81,821	118,920	225,259	112,040	49,091	29,241	46,340	137,614	211,241
Less: Notes held by F.R. Banks	185,974	6,189	51,405	6,746	9,830	13,919	25,672	12,475	5,147	3,526	5,884	16,540	28,642
Federal Reserve notes, net	1,466,089	48,727	481,120	46,309	71,990	105,001	199,588	99,565	43,945	25,715	40,456	121,074	182,599
Reverse repurchase agreements ¹¹	425,529	10,453	242,155	11,554	12,744	26,006	23,817	16,955	5,371	3,137	5,922	15,147	52,269
Deposits	2,529,121	24,579	1,769,725	60,449	37,426	113,418	38,820	81,723	12,388	6,599	21,358	43,658	318,979
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	2,243,156	24,571	1,506,095	60,447	37,423	113,219	38,811	59,639	12,369	6,599	21,357	43,657	318,970
U.S. Treasury, General Account	228,171	0	228,171	0	0	0	0	0	0	0	0	0	0
Foreign official	5,165	2	5,139	2	3	9	2	1	0	0	0	1	6
Other ¹²	52,628	6	30,320	0	0	190	7	22,083	18	0	1	0	2
Deferred availability cash items	749	0	0	0	0	0	103	0	0	646	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,769	51	973	47	54	104	113	75	28	15	30	69	211
Other liabilities and accrued dividends	4,915	167	2,353	191	188	478	321	268	133	129	123	206	357
Total liabilities	4,428,171	83,977	2,496,325	118,549	122,402	245,006	262,761	198,585	61,864	36,242	67,890	180,153	554,416
<i>Capital</i>													
Capital paid in	30,531	1,320	9,800	1,645	2,485	6,593	1,773	1,275	341	129	298	392	4,479
Surplus	10,000	434	3,202	538	815	2,161	583	419	109	42	97	128	1,473
Other capital	0	0	0	0	0	0	0	0	0	0	0	0	0
Total liabilities and capital	4,468,702	85,731	2,509,328	120,732	125,701	253,761	265,118	200,279	62,315	36,413	68,285	180,673	560,367

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, February 22, 2017 (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 Feb 22, 2017
Federal Reserve notes outstanding	1,652,063
Less: Notes held by F.R. Banks not subject to collateralization	185,974
Federal Reserve notes to be collateralized	1,466,089
Collateral held against Federal Reserve notes	1,466,089
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,449,852
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,250,406
Less: Face value of securities under reverse repurchase agreements	407,548
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,842,859

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.