

FEDERAL RESERVE statistical release



H.4.1

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

September 7, 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 Sep 6, 2017
	Week ended Sep 6, 2017	Change from week ended		
		Aug 30, 2017	Sep 7, 2016	
Reserve Bank credit	4,412,574	- 825	- 5,949	4,413,031
Securities held outright ¹	4,239,605	- 1,580	+ 9,516	4,239,599
U.S. Treasury securities	2,465,295	+ 5	+ 1,682	2,465,289
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,337,126	- 439	- 4,521	2,337,126
Notes and bonds, inflation-indexed ²	109,412	+ 439	+ 4,859	109,412
Inflation compensation ³	18,757	+ 5	+ 1,344	18,751
Federal agency debt securities ²	6,757	0	- 15,735	6,757
Mortgage-backed securities ⁴	1,767,553	- 1,585	+ 23,569	1,767,553
Unamortized premiums on securities held outright ⁵	163,346	- 345	- 14,734	163,260
Unamortized discounts on securities held outright ⁵	-14,556	+ 21	+ 1,037	-14,547
Repurchase agreements ⁶	0	0	0	0
Loans	209	- 18	+ 31	212
Primary credit	3	+ 1	- 1	1
Secondary credit	0	0	0	0
Seasonal credit	206	- 19	+ 32	212
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,708	0	+ 1	1,708
Float	-414	- 17	- 95	-654
Central bank liquidity swaps ⁸	35	- 1	- 315	35
Other Federal Reserve assets ⁹	22,640	+ 1,115	- 1,391	23,417
Foreign currency denominated assets ¹⁰	21,507	- 30	+ 239	21,623
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	49,112	+ 14	+ 815	49,112
Total factors supplying reserve funds	4,499,433	- 842	- 4,896	4,500,007

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 Sep 6, 2017
	Week ended Sep 6, 2017	Change from week ended		
		Aug 30, 2017	Sep 7, 2016	
Currency in circulation ¹¹	1,575,108	+ 7,917	+ 102,612	1,578,477
Reverse repurchase agreements ¹²	386,682	+ 16,197	+ 53,901	391,923
Foreign official and international accounts	244,603	+ 1,640	+ 4,279	246,795
Others	142,079	+ 14,557	+ 49,622	145,128
Treasury cash holdings	169	- 4	+ 58	170
Deposits with F.R. Banks, other than reserve balances	123,625	- 26,003	- 154,522	124,868
Term deposits held by depository institutions	0	0	0	0
U.S. Treasury, General Account	37,563	- 23,494	- 198,591	38,662
Foreign official	5,168	- 116	- 3	5,166
Other ¹³	80,893	- 2,393	+ 44,070	81,039
Other liabilities and capital ¹⁴	47,721	- 532	+ 737	47,521
Total factors, other than reserve balances, absorbing reserve funds	2,133,304	- 2,425	+ 2,785	2,142,958
Reserve balances with Federal Reserve Banks	2,366,129	+ 1,583	- 7,680	2,357,048

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 securities, Federal agency debt securities, and 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 Sep 6, 2017
Week ended Sep 6, 2017	Change from week ended			
	Aug 30, 2017	Sep 7, 2016		
Securities held in custody for foreign official and international accounts	3,365,751	+ 20,733	+ 181,687	3,368,500
Marketable U.S. Treasury securities ¹	3,040,008	+ 20,611	+ 178,861	3,042,812
Federal agency debt and mortgage-backed securities ²	264,069	- 93	+ 1,215	263,993
Other securities ³	61,674	+ 215	+ 1,612	61,695
Securities lent to dealers	27,532	+ 1,733	+ 2,992	28,350
Overnight facility ⁴	27,532	+ 1,733	+ 2,992	28,350
U.S. Treasury securities	27,532	+ 1,735	+ 3,008	28,350
Federal agency debt securities	0	- 2	- 16	0

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, September 6, 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	48	164	0	0	0	...	212
<i>U.S. Treasury securities¹</i>							
Holdings	0	38,559	323,379	1,144,907	325,239	633,205	2,465,289
Weekly changes	- 3,197	+ 7,868	+ 13,063	- 18,611	+ 874	- 8	- 11
<i>Federal agency debt securities²</i>							
Holdings	0	2,366	1,982	62	0	2,347	6,757
Weekly changes	0	0	0	0	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	1	93	17,608	1,749,852	1,767,553
Weekly changes	0	0	+ 1	+ 2	+ 4,652	- 4,655	0
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	35	0	0	0	0	0	35
Reverse repurchase agreements ⁴	391,923	0	...	...	...	...	391,923
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 Sep 6, 2017
Mortgage-backed securities held outright ¹	1,767,553
Commitments to buy mortgage-backed securities ²	30,998
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	15

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 Sep 6, 2017
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 June 30, 2017. 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 Sep 6, 2017	Change since	
			Wednesday Aug 30, 2017	Wednesday Sep 7, 2016
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,834	- 24	- 85
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,388,524	- 285	- 4,128
Securities held outright ¹		4,239,599	- 11	+ 9,524
U.S. Treasury securities		2,465,289	- 11	+ 1,690
Bills ²		0	0	0
Notes and bonds, nominal ²		2,337,126	- 439	- 4,521
Notes and bonds, inflation-indexed ²		109,412	+ 439	+ 4,859
Inflation compensation ³		18,751	- 10	+ 1,352
Federal agency debt securities ²		6,757	0	- 15,735
Mortgage-backed securities ⁴		1,767,553	0	+ 23,569
Unamortized premiums on securities held outright ⁵		163,260	- 282	- 14,713
Unamortized discounts on securities held outright ⁵		-14,547	+ 19	+ 1,036
Repurchase agreements ⁶		0	0	0
Loans		212	- 11	+ 24
Net portfolio holdings of Maiden Lane LLC ⁷		1,708	0	+ 1
Items in process of collection	(0)	96	+ 40	- 124
Bank premises		2,197	- 7	- 7
Central bank liquidity swaps ⁸		35	- 1	- 315
Foreign currency denominated assets ⁹		21,623	+ 129	+ 160
Other assets ¹⁰		21,220	+ 1,261	- 1,421
Total assets	(0)	4,453,474	+ 1,114	- 5,920

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 Sep 6, 2017	Change since	
			Wednesday Aug 30, 2017	Wednesday Sep 7, 2016
Liabilities				
Federal Reserve notes, net of F.R. Bank holdings		1,531,365	+ 7,890	+ 103,927
Reverse repurchase agreements ¹¹		391,923	+ 3,215	+ 72,144
Deposits	(0)	2,481,916	- 9,326	- 182,637
Term deposits held by depository institutions		0	0	0
Other deposits held by depository institutions		2,357,048	+ 25,092	- 24,980
U.S. Treasury, General Account		38,662	- 28,215	- 199,490
Foreign official		5,166	+ 1	- 1
Other ¹²	(0)	81,039	- 6,205	+ 41,834
Deferred availability cash items	(0)	749	- 484	+ 99
Other liabilities and accrued dividends ¹³		6,418	- 298	- 412
Total liabilities	(0)	4,412,371	+ 997	- 6,878
Capital accounts				
Capital paid in		31,102	+ 115	+ 957
Surplus		10,000	0	0
Other capital accounts		0	0	0
Total capital		41,102	+ 115	+ 957

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 securities, Federal agency debt securities, and 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, September 6, 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	349	3,592	348	553	776	1,520	737	341	191	292	916	1,422
Special drawing rights certificate acct.	5,200	196	1,818	210	237	412	654	424	150	90	153	282	574
Coin	1,834	45	52	182	130	259	192	295	30	50	111	186	303
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,388,524	85,501	2,471,023	113,304	127,257	257,114	258,320	184,588	58,568	34,323	62,254	175,681	560,591
Securities held outright ¹	4,239,599	82,603	2,387,284	109,465	122,945	248,401	249,558	178,312	56,534	33,054	60,127	169,724	541,593
U.S. Treasury securities	2,465,289	48,033	1,388,184	63,653	71,491	144,443	145,116	103,687	32,874	19,221	34,964	98,693	314,931
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,465,289	48,033	1,388,184	63,653	71,491	144,443	145,116	103,687	32,874	19,221	34,964	98,693	314,931
Federal agency debt securities ²	6,757	132	3,805	174	196	396	398	284	90	53	96	271	863
Mortgage-backed securities ⁴	1,767,553	34,438	995,295	45,637	51,257	103,562	104,045	74,341	23,570	13,781	25,068	70,760	225,798
Unamortized premiums on securities held outright ⁵	163,260	3,181	91,930	4,215	4,734	9,565	9,610	6,866	2,177	1,273	2,315	6,536	20,856
Unamortized discounts on securities held outright ⁵	-14,547	-283	-8,191	-376	-422	-852	-856	-612	-194	-113	-206	-582	-1,858
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	212	0	0	0	0	0	8	22	51	110	18	4	0
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	96	0	0	0	0	0	95	0	0	1	0	0	0
Bank premises	2,197	118	444	72	116	198	203	200	110	88	236	220	191
Central bank liquidity swaps ⁸	35	2	11	2	3	8	2	1	0	0	0	0	5
Foreign currency denominated assets ⁹	21,623	937	6,926	1,162	1,761	4,672	1,261	905	236	91	210	276	3,184
Other assets ¹⁰	21,220	453	11,451	542	619	1,421	1,268	893	499	182	362	846	2,685
Interdistrict settlement account	0 -	2,893 -	69,499 -	2,220 -	1,409 -	3,495 +	1,666 +	44,496 +	351 +	3,268 +	7,923 +	8,219 +	13,594
Total assets	4,453,474	84,707	2,427,525	113,603	129,267	261,364	265,180	232,540	60,286	38,284	71,541	186,626	582,550

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, September 6, 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	1,706,291	56,430	549,160	55,287	85,360	121,595	227,588	115,097	52,289	31,280	48,397	142,785	221,021
Less: Notes held by F.R. Banks	174,926	6,391	45,385	6,813	10,023	13,809	23,402	11,604	5,566	3,056	5,500	16,920	26,455
Federal Reserve notes, net	1,531,365	50,039	503,775	48,473	75,337	107,786	204,186	103,493	46,722	28,224	42,897	125,865	194,566
Reverse repurchase agreements ¹¹	391,923	7,636	220,689	10,119	11,365	22,963	23,070	16,484	5,226	3,056	5,558	15,690	50,067
Deposits	2,481,916	25,069	1,686,898	52,503	38,969	121,172	34,966	110,487	7,704	6,073	22,529	44,283	331,262
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	2,357,048	25,062	1,619,164	52,500	38,966	120,890	34,957	53,681	7,689	6,073	22,528	44,282	331,256
U.S. Treasury, General Account	38,662	0	38,662	0	0	0	0	0	0	0	0	0	0
Foreign official	5,166	2	5,139	2	3	9	2	2	0	0	0	1	6
Other ¹²	81,039	5	23,933	0	0	273	7	56,804	15	0	1	1	1
Deferred availability cash items	749	0	0	0	0	0	153	0	0	597	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,503	43	748	45	56	105	119	60	29	14	23	70	191
Other liabilities and accrued dividends	4,915	152	2,348	183	191	480	315	269	143	133	131	204	365
Total liabilities	4,412,371	82,939	2,414,458	111,324	125,919	252,506	262,809	230,792	59,826	38,097	71,139	186,112	576,452
<i>Capital</i>													
Capital paid in	31,102	1,334	9,865	1,741	2,533	6,697	1,789	1,329	351	145	305	386	4,625
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	4,453,474	84,707	2,427,525	113,603	129,267	261,364	265,180	232,540	60,286	38,284	71,541	186,626	582,550

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, September 6, 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 securities, Federal agency debt securities, and 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 Sep 6, 2017
Federal Reserve notes outstanding	1,706,291
Less: Notes held by F.R. Banks not subject to collateralization	174,926
Federal Reserve notes to be collateralized	1,531,365
Collateral held against Federal Reserve notes	1,531,365
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,515,128
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,239,599
Less: Face value of securities under reverse repurchase agreements	370,401
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,869,198

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.