

FEDERAL RESERVE statistical release



H.4.1

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

October 5, 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 Oct 4, 2017
	Week ended Oct 4, 2017	Change from week ended		
		Sep 27, 2017	Oct 5, 2016	
Reserve Bank credit	4,420,117	- 3,656	+ 1,798	4,420,524
Securities held outright ¹	4,240,352	- 6,843	+ 19,521	4,240,384
U.S. Treasury securities	2,465,435	+ 1	+ 1,973	2,465,467
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,337,326	0	- 3,746	2,337,326
Notes and bonds, inflation-indexed ²	109,412	0	+ 4,284	109,412
Inflation compensation ³	18,697	+ 1	+ 1,436	18,729
Federal agency debt securities ²	6,757	0	- 13,735	6,757
Mortgage-backed securities ⁴	1,768,160	- 6,844	+ 31,283	1,768,160
Unamortized premiums on securities held outright ⁵	162,394	- 468	- 14,517	162,278
Unamortized discounts on securities held outright ⁵	-14,437	+ 24	+ 1,026	-14,432
Repurchase agreements ⁶	0	0	0	0
Loans	192	- 41	- 3	177
Primary credit	3	- 4	- 3	0
Secondary credit	0	0	0	0
Seasonal credit	189	- 37	0	176
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,707	- 1	- 1	1,707
Float	-668	- 361	+ 13	-629
Central bank liquidity swaps ⁸	3,620	+ 3,583	- 3,383	3,620
Other Federal Reserve assets ⁹	26,956	+ 450	- 861	27,419
Foreign currency denominated assets ¹⁰	21,165	- 141	- 312	21,111
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	49,160	+ 14	+ 790	49,160
Total factors supplying reserve funds	4,506,683	- 3,782	+ 2,275	4,507,035

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 Oct 4, 2017
	Week ended Oct 4, 2017	Change from week ended		
		Sep 27, 2017	Oct 5, 2016	
Currency in circulation ¹¹	1,580,339	+ 1,405	+ 108,615	1,582,848
Reverse repurchase agreements ¹²	481,765	+ 74,082	- 111,426	409,354
Foreign official and international accounts	237,775	- 1,743	- 7,657	230,616
Others	243,989	+ 75,824	- 103,770	178,738
Treasury cash holdings	198	+ 11	+ 55	204
Deposits with F.R. Banks, other than reserve balances	247,994	- 15,045	- 144,657	238,725
Term deposits held by depository institutions	0	0	0	0
U.S. Treasury, General Account	160,433	- 4,219	- 187,327	154,619
Foreign official	5,166	- 29	- 3	5,165
Other ¹³	82,396	- 10,796	+ 42,674	78,941
Other liabilities and capital ¹⁴	47,172	- 741	+ 408	47,387
Total factors, other than reserve balances, absorbing reserve funds	2,357,468	+ 59,711	- 147,005	2,278,517
Reserve balances with Federal Reserve Banks	2,149,215	- 63,494	+ 149,280	2,228,518

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 Oct 4, 2017
Week ended Oct 4, 2017	Change from week ended			
	Sep 27, 2017	Oct 5, 2016		
Securities held in custody for foreign official and international accounts	3,366,151	- 5,714	+ 213,689	3,360,386
Marketable U.S. Treasury securities ¹	3,039,727	- 6,696	+ 207,759	3,033,383
Federal agency debt and mortgage-backed securities ²	262,985	+ 783	+ 2,228	263,018
Other securities ³	63,439	+ 198	+ 3,702	63,985
Securities lent to dealers	24,219	- 60	- 2,446	21,572
Overnight facility ⁴	24,219	- 60	- 2,446	21,572
U.S. Treasury securities	24,219	- 60	- 2,412	21,572
Federal agency debt securities	0	0	- 34	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, October 4, 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	9	167	0	0	0	...	177
<i>U.S. Treasury securities¹</i>							
Holdings	0	45,116	324,881	1,133,395	328,882	633,192	2,465,467
Weekly changes	- 10,947	+ 17,503	+ 1,504	- 11,502	+ 3,457	+ 24	+ 40
<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	121	17,465	1,750,572	1,768,160
Weekly changes	0	0	0	+ 2	+ 219	- 222	0
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	3,620	0	0	0	0	0	3,620
Reverse repurchase agreements ⁴	409,354	0	...	...	...	...	409,354
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 Oct 4, 2017
Mortgage-backed securities held outright ¹	1,768,160
Commitments to buy mortgage-backed securities ²	30,473
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	7

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 Oct 4, 2017
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, 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 Oct 4, 2017	Change since	
			Wednesday Sep 27, 2017	Wednesday Oct 5, 2016
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,860	+ 11	- 62
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,388,407	- 275	+ 6,099
Securities held outright ¹		4,240,384	+ 40	+ 19,542
U.S. Treasury securities		2,465,467	+ 40	+ 1,994
Bills ²		0	0	0
Notes and bonds, nominal ²		2,337,326	0	- 3,650
Notes and bonds, inflation-indexed ²		109,412	0	+ 4,188
Inflation compensation ³		18,729	+ 40	+ 1,456
Federal agency debt securities ²		6,757	0	- 13,735
Mortgage-backed securities ⁴		1,768,160	0	+ 31,283
Unamortized premiums on securities held outright ⁵		162,278	- 275	- 14,463
Unamortized discounts on securities held outright ⁵		-14,432	+ 16	+ 1,016
Repurchase agreements ⁶		0	0	0
Loans		177	- 56	+ 4
Net portfolio holdings of Maiden Lane LLC ⁷		1,707	0	- 1
Items in process of collection	(0)	62	0	+ 1
Bank premises		2,196	- 1	- 5
Central bank liquidity swaps ⁸		3,620	+ 3,583	- 3,383
Foreign currency denominated assets ⁹		21,111	+ 8	- 144
Other assets ¹⁰		25,223	+ 1,436	- 1,490
Total assets	(0)	4,460,422	+ 4,761	+ 1,015

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 Oct 4, 2017	Change since	
			Wednesday Sep 27, 2017	Wednesday Oct 5, 2016
Liabilities				
Federal Reserve notes, net of F.R. Bank holdings		1,535,748	+ 2,624	+ 106,732
Reverse repurchase agreements ¹¹		409,354	- 45,719	- 127,234
Deposits	(0)	2,467,243	+ 47,756	+ 20,486
Term deposits held by depository institutions		0	0	0
Other deposits held by depository institutions		2,228,518	+ 49,677	+ 165,135
U.S. Treasury, General Account		154,619	- 540	- 187,589
Foreign official		5,165	- 205	0
Other ¹²	(0)	78,941	- 1,176	+ 42,940
Deferred availability cash items	(0)	690	- 49	+ 129
Other liabilities and accrued dividends ¹³		6,197	+ 145	- 113
Total liabilities	(0)	4,419,233	+ 4,757	+ 2
Capital accounts				
Capital paid in		31,190	+ 4	+ 1,014
Surplus		10,000	0	0
Other capital accounts		0	0	0
Total capital		41,190	+ 4	+ 1,014

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, October 4, 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	1,860	50	51	183	132	263	199	296	31	51	107	191	306
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,388,407	85,499	2,470,976	113,302	127,255	257,109	258,312	184,591	58,552	34,300	62,252	175,678	560,580
Securities held outright ¹	4,240,384	82,618	2,387,726	109,485	122,967	248,447	249,605	178,345	56,545	33,060	60,138	169,755	541,693
U.S. Treasury securities	2,465,467	48,036	1,388,285	63,657	71,496	144,453	145,126	103,694	32,876	19,222	34,966	98,700	314,954
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,465,467	48,036	1,388,285	63,657	71,496	144,453	145,126	103,694	32,876	19,222	34,966	98,700	314,954
Federal agency debt securities ²	6,757	132	3,805	174	196	396	398	284	90	53	96	271	863
Mortgage-backed securities ⁴	1,768,160	34,450	995,636	45,653	51,275	103,597	104,080	74,367	23,578	13,785	25,077	70,785	225,876
Unamortized premiums on securities held outright ⁵	162,278	3,162	91,377	4,190	4,706	9,508	9,552	6,825	2,164	1,265	2,301	6,496	20,730
Unamortized discounts on securities held outright ⁵	-14,432	-281	-8,127	-373	-419	-846	-850	-607	-192	-113	-205	-578	-1,844
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	177	0	0	0	0	0	5	28	36	87	17	4	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	62	0	0	0	0	0	61	0	0	1	0	0	0
Bank premises	2,196	117	439	72	123	198	203	200	110	88	236	219	191
Central bank liquidity swaps ⁸	3,620	157	1,159	195	295	782	211	152	40	15	35	46	533
Foreign currency denominated assets ⁹	21,111	915	6,762	1,135	1,719	4,561	1,231	884	231	89	205	270	3,108
Other assets ¹⁰	25,223	537	13,775	648	742	1,659	1,507	1,065	415	216	425	1,024	3,208
Interdistrict settlement account	0 -	10,162 -	65,773 +	1,897 -	694 +	736 +	9,426 +	46,971 -	533 +	2,968 +	6,964 +	9,643 -	1,443
Total assets	4,460,422	77,658	2,434,508	117,990	130,362	266,497	273,325	235,320	59,337	38,009	70,670	188,269	568,479

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, October 4, 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	1,720,621	56,162	560,449	55,039	85,136	121,394	231,257	116,093	52,282	31,149	48,261	142,405	220,993
Less: Notes held by F.R. Banks	184,872	6,673	47,063	6,797	10,220	14,449	25,444	12,039	5,599	3,391	5,896	19,304	27,998
Federal Reserve notes, net	1,535,748	49,489	513,386	48,243	74,916	106,945	205,814	104,054	46,683	27,758	42,365	123,101	192,995
Reverse repurchase agreements ¹¹	409,354	7,976	230,504	10,569	11,871	23,984	24,096	17,217	5,459	3,192	5,806	16,388	52,293
Deposits	2,467,243	18,244	1,674,562	56,643	39,990	126,159	40,549	111,971	6,550	6,099	21,935	47,989	316,552
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	2,228,518	18,238	1,494,378	56,641	39,987	125,796	40,540	53,826	6,547	6,099	21,934	47,988	316,545
U.S. Treasury, General Account	154,619	0	154,619	0	0	0	0	0	0	0	0	0	0
Foreign official	5,165	2	5,138	2	3	9	2	2	0	0	0	1	6
Other ¹²	78,941	3	20,428	0	0	355	7	58,143	3	0	1	0	1
Deferred availability cash items	690	0	0	0	0	0	67	0	0	623	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,497	27	843	30	36	49	119	61	36	14	30	75	178
Other liabilities and accrued dividends	4,700	153	2,128	185	200	490	309	268	142	135	130	202	358
Total liabilities	4,419,233	75,889	2,421,423	115,670	127,013	257,628	270,953	233,572	58,869	37,821	70,266	187,754	562,376
<i>Capital</i>													
Capital paid in	31,190	1,335	9,883	1,783	2,535	6,708	1,788	1,330	358	145	307	388	4,630
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	4,460,422	77,658	2,434,508	117,990	130,362	266,497	273,325	235,320	59,337	38,009	70,670	188,269	568,479

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, October 4, 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 Oct 4, 2017
Federal Reserve notes outstanding	1,720,621
Less: Notes held by F.R. Banks not subject to collateralization	184,872
Federal Reserve notes to be collateralized	1,535,748
Collateral held against Federal Reserve notes	1,535,748
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,519,512
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,240,384
Less: Face value of securities under reverse repurchase agreements	386,252
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,854,133

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.