

FEDERAL RESERVE statistical release



H.4.1

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

April 14, 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 Apr 13, 2016
	Week ended Apr 13, 2016	Change from week ended		
		Apr 6, 2016	Apr 15, 2015	
Reserve Bank credit	4,447,993	+ 4,398	- 816	4,460,326
Securities held outright ¹	4,245,566	+ 1,886	+ 14,708	4,256,748
U.S. Treasury securities	2,461,359	+ 23	+ 1,594	2,461,368
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,341,898	0	- 4,811	2,341,898
Notes and bonds, inflation-indexed ²	103,501	0	+ 5,032	103,501
Inflation compensation ³	15,960	+ 23	+ 1,373	15,969
Federal agency debt securities ²	29,257	0	- 7,480	29,257
Mortgage-backed securities ⁴	1,754,950	+ 1,863	+ 20,594	1,766,123
Unamortized premiums on securities held outright ⁵	185,142	- 263	- 16,983	185,357
Unamortized discounts on securities held outright ⁵	-16,330	+ 31	+ 1,572	-16,318
Repurchase agreements ⁶	0	0	0	0
Loans	41	+ 7	+ 7	41
Primary credit	1	- 6	- 9	2
Secondary credit	0	0	0	0
Seasonal credit	39	+ 12	+ 15	39
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,722	0	+ 30	1,722
Float	-154	+ 122	+ 391	-236
Central bank liquidity swaps ⁸	45	- 101	+ 45	45
Other Federal Reserve assets ⁹	31,961	+ 2,716	- 586	32,969
Foreign currency denominated assets ¹⁰	21,062	+ 210	+ 1,692	20,884
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	47,756	+ 14	+ 1,038	47,756
Total factors supplying reserve funds	4,533,051	+ 4,621	+ 1,913	4,545,208

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 Apr 13, 2016
	Week ended Apr 13, 2016	Change from week ended		
		Apr 6, 2016	Apr 15, 2015	
Currency in circulation ¹¹	1,444,509	+ 560	+ 82,633	1,444,981
Reverse repurchase agreements ¹²	262,381	- 79,834	+ 23,665	258,536
Foreign official and international accounts	240,040	- 929	+ 86,388	241,926
Others	22,342	- 78,904	- 62,722	16,610
Treasury cash holdings	196	- 15	- 34	183
Deposits with F.R. Banks, other than reserve balances	280,720	- 21,931	+ 210,556	282,719
Term deposits held by depository institutions	0	0	0	0
U.S. Treasury, General Account	239,635	- 24,688	+ 189,188	237,928
Foreign official	5,176	+ 2	- 54	5,197
Other ¹³	35,908	+ 2,754	+ 21,422	39,594
Other liabilities and capital ¹⁴	48,415	+ 987	- 18,423	48,947
Total factors, other than reserve balances, absorbing reserve funds	2,036,221	- 100,233	+ 298,397	2,035,365
Reserve balances with Federal Reserve Banks	2,496,830	+ 104,853	- 296,484	2,509,842

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.
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 Apr 13, 2016
	Week ended Apr 13, 2016	Change from week ended		
		Apr 6, 2016	Apr 15, 2015	
Securities held in custody for foreign official and international accounts	3,243,424	- 14,142	- 45,335	3,241,975
Marketable U.S. Treasury securities ¹	2,928,824	- 14,009	- 31,615	2,927,065
Federal agency debt and mortgage-backed securities ²	266,663	+ 97	- 18,087	266,963
Other securities ³	47,937	- 230	+ 4,367	47,947
Securities lent to dealers	18,476	- 4,419	+ 7,981	19,581
Overnight facility ⁴	18,476	- 4,419	+ 7,981	19,581
U.S. Treasury securities	18,432	- 4,410	+ 8,253	19,537
Federal agency debt securities	44	- 9	- 273	44

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, April 13, 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	2	39	0	0	0	...	41
<i>U.S. Treasury securities¹</i>							
Holdings	394	80,207	117,587	1,156,734	474,174	632,271	2,461,368
Weekly changes	0	0	+ 1	+ 4	+ 4	+ 14	+ 23
<i>Federal agency debt securities²</i>							
Holdings	2,161	2,000	11,767	10,982	0	2,347	29,257
Weekly changes	0	0	0	0	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	858	8,752	1,756,513	1,766,123
Weekly changes	0	0	0	0	0	+ 13,036	+ 13,036
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	45	0	0	0	0	0	45
Reverse repurchase agreements ⁴	258,536	0	...	...	...	...	258,536
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 Apr 13, 2016
Mortgage-backed securities held outright ¹	1,766,123
Commitments to buy mortgage-backed securities ²	19,633
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 Apr 13, 2016
Net portfolio holdings of Maiden Lane LLC ¹	1,722
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, 2015. 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 Apr 13, 2016	Change since	
			Wednesday Apr 6, 2016	Wednesday Apr 15, 2015
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,874	+ 1	+ 61
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,425,827	+ 13,179	+ 11,417
Securities held outright ¹		4,256,748	+ 13,059	+ 26,613
U.S. Treasury securities		2,461,368	+ 23	+ 1,562
Bills ²		0	0	0
Notes and bonds, nominal ²		2,341,898	0	- 4,811
Notes and bonds, inflation-indexed ²		103,501	0	+ 5,033
Inflation compensation ³		15,969	+ 23	+ 1,340
Federal agency debt securities ²		29,257	0	- 6,638
Mortgage-backed securities ⁴		1,766,123	+ 13,036	+ 31,689
Unamortized premiums on securities held outright ⁵		185,357	+ 86	- 16,762
Unamortized discounts on securities held outright ⁵		-16,318	+ 31	+ 1,564
Repurchase agreements ⁶		0	0	0
Loans		41	+ 4	+ 3
Net portfolio holdings of Maiden Lane LLC ⁷		1,722	0	+ 28
Items in process of collection	(0)	169	+ 1	+ 73
Bank premises		2,222	+ 2	- 21
Central bank liquidity swaps ⁸		45	- 101	+ 45
Foreign currency denominated assets ⁹		20,884	- 131	+ 1,486
Other assets ¹⁰		30,749	+ 2,708	+ 1,273
Total assets	(0)	4,499,729	+ 15,660	+ 14,363

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 Apr 13, 2016	Change since	
			Wednesday Apr 6, 2016	Wednesday Apr 15, 2015
<i>Liabilities</i>				
Federal Reserve notes, net of F.R. Bank holdings		1,399,277	- 764	+ 82,199
Reverse repurchase agreements ¹¹		258,536	- 9,971	+ 30,885
Deposits	(0)	2,792,564	+ 24,462	- 81,829
Term deposits held by depository institutions		0	0	0
Other deposits held by depository institutions		2,509,845	+ 42,754	- 239,110
U.S. Treasury, General Account		237,928	- 25,609	+ 126,377
Foreign official		5,197	+ 24	- 34
Other ¹²	(0)	39,594	+ 7,293	+ 30,938
Deferred availability cash items	(0)	405	- 142	- 183
Other liabilities and accrued dividends ¹³		8,890	+ 2,077	+ 923
Total liabilities	(0)	4,459,672	+ 15,662	+ 31,995
<i>Capital accounts</i>				
Capital paid in		30,057	- 2	+ 1,213
Surplus		10,000	0	- 18,844
Other capital accounts		0	0	0
Total capital		40,057	- 2	- 17,632

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.
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, April 13, 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	347	3,709	340	505	783	1,600	734	299	171	288	891	1,370
Special drawing rights certificate acct.	5,200	196	1,818	210	237	412	654	424	150	90	153	282	574
Coin	1,874	50	84	132	138	295	175	280	25	58	152	182	303
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,425,827	112,192	2,656,853	110,077	106,406	240,380	249,225	164,448	46,166	26,924	57,503	142,569	513,084
Securities held outright ¹	4,256,748	107,906	2,555,377	105,872	102,342	231,199	239,706	158,157	44,391	25,888	55,297	137,124	493,487
U.S. Treasury securities	2,461,368	62,394	1,477,588	61,218	59,177	133,686	138,605	91,451	25,668	14,969	31,974	79,289	285,348
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,461,368	62,394	1,477,588	61,218	59,177	133,686	138,605	91,451	25,668	14,969	31,974	79,289	285,348
Federal agency debt securities ²	29,257	742	17,563	728	703	1,589	1,648	1,087	305	178	380	942	3,392
Mortgage-backed securities ⁴	1,766,123	44,770	1,060,225	43,926	42,462	95,924	99,454	65,619	18,418	10,741	22,943	56,893	204,748
Unamortized premiums on securities held outright ⁵	185,357	4,699	111,272	4,610	4,456	10,067	10,438	6,887	1,933	1,127	2,408	5,971	21,488
Unamortized discounts on securities held outright ⁵	-16,318	-414	-9,796	-406	-392	-886	-919	-606	-170	-99	-212	-526	-1,892
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	41	0	0	0	0	0	0	11	12	8	10	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,722	0	1,722	0	0	0	0	0	0	0	0	0	0
Items in process of collection	169	0	0	0	0	0	168	0	0	0	0	0	0
Bank premises	2,222	122	432	74	105	209	206	202	116	91	241	226	198
Central bank liquidity swaps ⁸	45	2	15	2	3	10	2	1	0	0	0	1	7
Foreign currency denominated assets ⁹	20,884	923	6,892	1,149	1,591	4,657	1,159	560	214	89	208	265	3,177
Other assets ¹⁰	30,749	820	17,918	775	751	1,854	1,760	1,163	408	211	450	1,048	3,591
Interdistrict settlement account	0	- 29,092	- 202,198	+ 9,692	+ 26,233	+ 33,360	+ 13,421	+ 10,174	+ 11,489	+ 6,104	+ 2,706	+ 28,637	+ 89,474
Total assets	4,499,729	85,560	2,487,243	122,452	135,969	281,962	268,371	177,986	58,869	33,739	61,701	174,100	611,777

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, April 13, 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	1,568,654	49,151	498,905	49,221	81,750	108,487	222,713	105,565	50,809	27,144	40,010	130,296	204,604
Less: Notes held by F.R. Banks	169,377	5,174	58,494	5,618	8,735	11,460	22,756	10,225	4,865	2,346	4,871	12,576	22,257
Federal Reserve notes, net	1,399,277	43,977	440,411	43,604	73,015	97,027	199,957	95,339	45,944	24,798	35,139	117,720	182,347
Reverse repurchase agreements ¹¹	258,536	6,554	155,202	6,430	6,216	14,042	14,559	9,606	2,696	1,572	3,359	8,328	29,972
Deposits	2,792,564	33,037	1,873,575	69,988	53,465	161,434	51,024	71,143	9,646	6,745	22,639	47,217	392,651
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	2,509,845	33,033	1,598,349	69,986	53,462	161,149	51,015	63,977	9,636	6,745	22,637	47,215	392,641
U.S. Treasury, General Account	237,928	0	237,928	0	0	0	0	0	0	0	0	0	0
Foreign official	5,197	2	5,170	2	3	9	2	1	0	0	0	1	6
Other ¹²	39,594	2	32,127	0	0	277	7	7,165	9	0	1	2	5
Deferred availability cash items	405	0	0	0	0	0	104	0	0	301	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,744	42	1,161	31	21	38	99	68	16	9	21	60	179
Other liabilities and accrued dividends	7,146	203	3,774	242	239	615	422	324	151	143	149	266	619
Total liabilities	4,459,672	83,813	2,474,122	120,296	132,955	273,156	266,164	176,481	58,453	33,568	61,306	173,591	605,768
<i>Capital</i>													
Capital paid in	30,057	1,305	9,822	1,606	2,252	6,575	1,652	1,237	313	128	296	383	4,488
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	4,499,729	85,560	2,487,243	122,452	135,969	281,962	268,371	177,986	58,869	33,739	61,701	174,100	611,777

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, April 13, 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.
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 Apr 13, 2016
Federal Reserve notes outstanding	1,568,654
Less: Notes held by F.R. Banks not subject to collateralization	169,377
Federal Reserve notes to be collateralized	1,399,277
Collateral held against Federal Reserve notes	1,399,277
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,383,041
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,256,748
Less: Face value of securities under reverse repurchase agreements	240,247
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	4,016,500

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.