

FEDERAL RESERVE statistical release



H.4.1

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

June 2, 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 Jun 1, 2016
	Week ended Jun 1, 2016	Change from week ended		
		May 25, 2016	Jun 3, 2015	
Reserve Bank credit	4,421,884	- 9,402	- 5,060	4,422,030
Securities held outright ¹	4,229,891	- 8,125	+ 10,838	4,229,933
U.S. Treasury securities	2,461,719	- 46	+ 996	2,461,761
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,341,290	- 973	- 5,353	2,339,286
Notes and bonds, inflation-indexed ²	103,935	+ 801	+ 5,401	105,939
Inflation compensation ³	16,494	+ 126	+ 948	16,536
Federal agency debt securities ²	25,096	0	- 10,799	25,096
Mortgage-backed securities ⁴	1,743,075	- 8,079	+ 20,640	1,743,076
Unamortized premiums on securities held outright ⁵	182,157	- 571	- 17,255	182,112
Unamortized discounts on securities held outright ⁵	-16,053	+ 58	+ 1,608	-16,059
Repurchase agreements ⁶	0	- 87	0	0
Loans	85	+ 1	- 22	89
Primary credit	4	- 3	- 9	1
Secondary credit	0	0	0	0
Seasonal credit	82	+ 5	- 12	88
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,713	0	+ 14	1,713
Float	-794	- 649	- 469	-328
Central bank liquidity swaps ⁸	801	- 205	+ 801	801
Other Federal Reserve assets ⁹	24,084	+ 176	- 575	23,770
Foreign currency denominated assets ¹⁰	20,686	- 25	+ 1,101	20,730
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	47,833	+ 14	+ 950	47,833
Total factors supplying reserve funds	4,506,643	- 9,414	- 3,010	4,506,834

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 Jun 1, 2016
	Week ended Jun 1, 2016	Change from week ended		
		May 25, 2016	Jun 3, 2015	
Currency in circulation ¹¹	1,457,609	+ 5,485	+ 89,300	1,459,455
Reverse repurchase agreements ¹²	300,865	- 8,987	+ 15,468	302,674
Foreign official and international accounts	245,955	- 197	+ 93,633	241,488
Others	54,910	- 8,790	- 78,166	61,186
Treasury cash holdings	112	+ 8	- 55	111
Deposits with F.R. Banks, other than reserve balances	306,905	- 67,142	- 37,932	296,861
Term deposits held by depository institutions	0	- 66,820	- 145,702	0
U.S. Treasury, General Account	267,948	- 671	+ 82,154	259,693
Foreign official	5,192	+ 13	- 40	5,179
Other ¹³	33,766	+ 337	+ 25,657	31,989
Other liabilities and capital ¹⁴	47,199	- 194	- 18,979	46,763
Total factors, other than reserve balances, absorbing reserve funds	2,112,690	- 70,830	+ 47,802	2,105,865
Reserve balances with Federal Reserve Banks	2,393,953	+ 61,416	- 50,812	2,400,969

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 Jun 1, 2016
	Week ended Jun 1, 2016	Change from week ended		
		May 25, 2016	Jun 3, 2015	
Securities held in custody for foreign official and international accounts	3,229,925	+ 11,799	- 123,685	3,249,818
Marketable U.S. Treasury securities ¹	2,915,265	+ 11,556	- 106,878	2,935,080
Federal agency debt and mortgage-backed securities ²	265,117	- 587	- 22,358	265,182
Other securities ³	49,544	+ 832	+ 5,552	49,556
Securities lent to dealers	22,020	+ 616	+ 11,086	23,822
Overnight facility ⁴	22,020	+ 616	+ 11,086	23,822
U.S. Treasury securities	22,004	+ 615	+ 11,345	23,802
Federal agency debt securities	16	+ 1	- 258	20

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, June 1, 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	27	62	0	0	0	...	89
<i>U.S. Treasury securities¹</i>							
Holdings	0	30,734	147,354	1,197,951	449,610	636,112	2,461,761
Weekly changes	- 25,248	+ 3	+ 11,913	+ 5,005	+ 8,378	+ 73	+ 124
<i>Federal agency debt securities²</i>							
Holdings	0	2,604	13,658	6,487	0	2,347	25,096
Weekly changes	0	0	0	0	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	886	9,189	1,733,000	1,743,076
Weekly changes	0	0	0	+ 1	0	0	+ 2
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	801	0	0	0	0	0	801
Reverse repurchase agreements ⁴	302,674	0	...	...	...	...	302,674
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 Jun 1, 2016
Mortgage-backed securities held outright ¹	1,743,076
Commitments to buy mortgage-backed securities ²	35,455
Commitments to sell mortgage-backed securities ²	129
Cash and cash equivalents ³	11

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 Jun 1, 2016
Net portfolio holdings of Maiden Lane LLC ¹	1,713
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 March 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 Jun 1, 2016	Change since	
			Wednesday May 25, 2016	Wednesday Jun 3, 2015
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,828	- 9	+ 33
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,396,075	- 770	- 4,755
Securities held outright ¹		4,229,933	+ 126	+ 10,853
U.S. Treasury securities		2,461,761	+ 124	+ 1,012
Bills ²		0	0	0
Notes and bonds, nominal ²		2,339,286	- 2,806	- 7,357
Notes and bonds, inflation-indexed ²		105,939	+ 2,805	+ 7,405
Inflation compensation ³		16,536	+ 125	+ 964
Federal agency debt securities ²		25,096	0	- 10,799
Mortgage-backed securities ⁴		1,743,076	+ 2	+ 20,640
Unamortized premiums on securities held outright ⁵		182,112	- 285	- 17,164
Unamortized discounts on securities held outright ⁵		-16,059	+ 30	+ 1,591
Repurchase agreements ⁶		0	- 610	0
Loans		89	- 31	- 35
Net portfolio holdings of Maiden Lane LLC ⁷		1,713	0	+ 13
Items in process of collection	(0)	240	+ 96	+ 160
Bank premises		2,214	- 6	- 23
Central bank liquidity swaps ⁸		801	- 205	+ 801
Foreign currency denominated assets ⁹		20,730	+ 63	+ 880
Other assets ¹⁰		21,556	+ 1,114	- 1,075
Total assets	(0)	4,461,393	+ 282	- 3,967

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 Jun 1, 2016	Change since	
			Wednesday May 25, 2016	Wednesday Jun 3, 2015
<i>Liabilities</i>				
Federal Reserve notes, net of F.R. Bank holdings		1,413,557	+ 5,069	+ 89,774
Reverse repurchase agreements ¹¹		302,674	- 9,049	+ 60,088
Deposits	(0)	2,697,830	+ 3,393	- 134,814
Term deposits held by depository institutions		0	- 66,820	- 145,702
Other deposits held by depository institutions		2,400,969	+ 60,982	- 89,075
U.S. Treasury, General Account		259,693	+ 2,601	+ 75,594
Foreign official		5,179	0	- 52
Other ¹²	(0)	31,989	+ 6,630	+ 24,420
Deferred availability cash items	(0)	568	+ 293	+ 197
Other liabilities and accrued dividends ¹³		6,673	+ 578	- 1,053
Total liabilities	(0)	4,421,303	+ 285	+ 14,193
<i>Capital accounts</i>				
Capital paid in		30,090	- 4	+ 965
Surplus		10,000	0	- 19,125
Other capital accounts		0	0	0
Total capital		40,090	- 4	- 18,160

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, June 1, 2016

Millions of dollars

Assets, liabilities, and capital	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
Assets													
Gold certificate account	11,037	355	3,588	359	586	760	1,541	753	360	193	296	875	1,371
Special drawing rights certificate acct.	5,200	196	1,818	210	237	412	654	424	150	90	153	282	574
Coin	1,828	51	60	131	134	297	176	269	23	52	145	184	305
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,396,075	107,988	2,501,611	119,361	131,652	268,655	246,045	175,168	55,513	32,438	61,193	156,474	539,977
Securities held outright ¹	4,229,933	103,909	2,407,116	114,852	126,679	258,507	236,746	168,541	53,385	31,185	58,870	150,563	519,579
U.S. Treasury securities	2,461,761	60,474	1,400,907	66,842	73,726	150,447	137,783	98,089	31,069	18,149	34,261	87,626	302,388
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,461,761	60,474	1,400,907	66,842	73,726	150,447	137,783	98,089	31,069	18,149	34,261	87,626	302,388
Federal agency debt securities ²	25,096	616	14,281	681	752	1,534	1,405	1,000	317	185	349	893	3,083
Mortgage-backed securities ⁴	1,743,076	42,819	991,927	47,328	52,202	106,526	97,559	69,453	21,999	12,851	24,259	62,044	214,109
Unamortized premiums on securities held outright ⁵	182,112	4,474	103,634	4,945	5,454	11,130	10,193	7,256	2,298	1,343	2,535	6,482	22,370
Unamortized discounts on securities held outright ⁵	-16,059	-395	-9,139	-436	-481	-981	-899	-640	-203	-118	-224	-572	-1,973
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	89	0	0	0	0	0	5	11	32	28	13	0	1
Net portfolio holdings of Maiden Lane LLC ⁷	1,713	0	1,713	0	0	0	0	0	0	0	0	0	0
Items in process of collection	240	0	0	0	0	0	239	0	0	1	0	0	0
Bank premises	2,214	120	429	74	105	208	208	202	116	90	241	225	197
Central bank liquidity swaps ⁸	801	35	264	44	61	179	44	21	8	3	8	10	122
Foreign currency denominated assets ⁹	20,730	916	6,841	1,140	1,579	4,623	1,151	556	213	89	207	263	3,153
Other assets ¹⁰	21,556	561	11,747	586	647	1,477	1,223	872	487	185	343	770	2,658
Interdistrict settlement account	0	- 26,768	+ 682	- 907	- 6,052	- 12,155	+ 10,104	+ 2,069	+ 907	- 468	- 1,451	+ 13,369	+ 20,669
Total assets	4,461,393	83,456	2,528,752	120,998	128,950	264,455	261,384	180,334	57,777	32,672	61,136	172,452	569,027

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, June 1, 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	1,580,874	49,387	504,647	49,630	81,705	109,125	222,666	106,631	50,834	27,298	40,008	132,267	206,676
Less: Notes held by F.R. Banks	167,316	5,017	55,475	5,797	8,718	11,392	24,004	9,622	4,766	2,646	4,742	13,341	21,797
Federal Reserve notes, net	1,413,557	44,371	449,172	43,833	72,987	97,733	198,662	97,009	46,069	24,652	35,266	118,925	184,879
Reverse repurchase agreements ¹¹	302,674	7,435	172,242	8,218	9,065	18,498	16,940	12,060	3,820	2,231	4,212	10,774	37,179
Deposits	2,697,830	29,704	1,890,932	66,545	43,599	138,785	42,996	69,453	7,313	5,039	21,118	41,974	340,372
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	2,400,969	29,694	1,601,439	66,543	43,596	138,590	42,987	62,328	7,303	5,039	21,117	41,973	340,361
U.S. Treasury, General Account	259,693	0	259,693	0	0	0	0	0	0	0	0	0	0
Foreign official	5,179	2	5,152	2	3	9	2	1	0	0	0	1	6
Other ¹²	31,989	8	24,648	0	0	185	7	7,124	10	0	1	0	5
Deferred availability cash items	568	0	0	0	0	0	130	0	0	437	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	2,202	65	1,182	62	73	176	137	89	31	14	33	77	265
Other liabilities and accrued dividends	4,471	134	2,088	179	188	460	300	235	127	129	115	192	325
Total liabilities	4,421,303	81,709	2,515,616	118,836	125,912	255,651	259,166	178,846	57,359	32,502	60,744	171,942	563,020
<i>Capital</i>													
Capital paid in	30,090	1,305	9,837	1,612	2,276	6,573	1,663	1,220	315	128	292	383	4,486
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	4,461,393	83,456	2,528,752	120,998	128,950	264,455	261,384	180,334	57,777	32,672	61,136	172,452	569,027

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, June 1, 2016 (continued)

1. Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.
2. Face value of the securities.
3. Includes the original face value of inflation-indexed securities and compensation that adjusts for the effect of inflation on the original face value of such securities.
4. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.
5. Reflects the premium or discount, which is the difference between the purchase price and the face value of the securities that has not been amortized. For U.S. Treasury and Federal agency debt securities, amortization is on a straight-line basis. For mortgage-backed securities, amortization is on an effective-interest basis.
6. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
7. Refer to table 4 and the note on consolidation below.
8. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.
9. Revalued daily at current foreign currency exchange rates.
10. Includes accrued interest, which represents the daily accumulation of interest earned, and other accounts receivable.
11. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
12. Includes deposits held at the Reserve Banks by international and multilateral organizations, government-sponsored enterprises, and designated financial market utilities. Also includes certain deposit accounts other than the U.S. Treasury, General Account, for services provided by the Reserve Banks as fiscal agents of the United States.
13. Represents the estimated weekly remittances due to U.S. Treasury. The amounts on this line represent the residual net earnings that the Federal Reserve Banks remit to the U.S. Treasury after providing for the costs of operations, payment of dividends, and the amount necessary to maintain a \$10 billion surplus.

Note on consolidation:

On June 26, 2008, the Federal Reserve Bank of New York (FRBNY) extended a loan to Maiden Lane LLC (ML) under the authority of section 13(3) of the Federal Reserve Act. ML was formed to acquire certain assets of Bear Stearns. On June 14, 2012, the remaining outstanding balance of the senior loan from FRBNY to ML was repaid in full, with interest. On November 15, 2012, the remaining outstanding balance of the subordinated loan from JPMorgan Chase & Co. to ML was repaid in full, with interest. FRBNY was the primary beneficiary of ML because it received any residual returns and could have absorbed any residual losses should they have occurred. Consistent with generally accepted accounting principles, the assets and liabilities of ML were consolidated with the assets and liabilities of FRBNY in the preparation of the statements of condition shown on this release. As a consequence of the consolidation, the extension of credit from FRBNY to ML was eliminated, the net assets of ML appeared as assets on the previous page (and in table 1 and table 5), and the liabilities of ML to entities other than FRBNY, including those with recourse only to the ML portfolio holdings, were included in other liabilities in this table (and table 1 and table 5).

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7. Collateral Held against Federal Reserve Notes: Federal Reserve Agents' Accounts

Millions of dollars

Federal Reserve notes and collateral	Wednesday Jun 1, 2016
Federal Reserve notes outstanding	1,580,874
Less: Notes held by F.R. Banks not subject to collateralization	167,316
Federal Reserve notes to be collateralized	1,413,557
Collateral held against Federal Reserve notes	1,413,557
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,397,320
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,229,933
Less: Face value of securities under reverse repurchase agreements	283,681
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,946,252

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.