

FEDERAL RESERVE statistical release



H.4.1

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

November 25, 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 Nov 23, 2016
	Week ended Nov 23, 2016	Change from week ended		
		Nov 16, 2016	Nov 25, 2015	
Reserve Bank credit	4,422,151	+ 2,364	- 29,353	4,427,359
Securities held outright ¹	4,236,868	+ 12,055	- 13,063	4,241,330
U.S. Treasury securities	2,463,767	+ 66	+ 2,118	2,463,801
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,340,674	0	- 5,965	2,340,674
Notes and bonds, inflation-indexed ²	105,526	0	+ 6,992	105,526
Inflation compensation ³	17,567	+ 66	+ 1,091	17,601
Federal agency debt securities ²	18,493	0	- 14,451	18,493
Mortgage-backed securities ⁴	1,754,607	+ 11,988	- 731	1,759,036
Unamortized premiums on securities held outright ⁵	175,578	+ 164	- 16,099	175,630
Unamortized discounts on securities held outright ⁵	-15,236	+ 12	+ 1,515	-15,218
Repurchase agreements ⁶	0	0	0	0
Loans	29	- 17	- 91	47
Primary credit	4	- 14	- 25	16
Secondary credit	0	0	0	0
Seasonal credit	25	- 2	- 66	31
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,707	- 1	- 6	1,700
Float	-378	+ 19	- 634	-458
Central bank liquidity swaps ⁸	201	- 770	+ 56	201
Other Federal Reserve assets ⁹	23,381	- 9,099	- 1,030	24,128
Foreign currency denominated assets ¹⁰	20,013	- 510	+ 746	19,834
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	48,323	+ 14	+ 801	48,323
Total factors supplying reserve funds	4,506,728	+ 1,868	- 27,806	4,511,757

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 Nov 23, 2016
	Week ended Nov 23, 2016	Change from week ended		
		Nov 16, 2016	Nov 25, 2015	
Currency in circulation ¹¹	1,491,102	+ 379	+ 84,591	1,494,686
Reverse repurchase agreements ¹²	365,231	+ 27,186	+ 53,585	374,359
Foreign official and international accounts	247,567	+ 9,448	+ 54,987	254,988
Others	117,664	+ 17,738	- 1,402	119,371
Treasury cash holdings	179	- 14	- 64	167
Deposits with F.R. Banks, other than reserve balances	472,598	+ 11,552	+ 276,421	493,068
Term deposits held by depository institutions	0	0	0	0
U.S. Treasury, General Account	399,665	- 960	+ 236,174	386,683
Foreign official	5,181	+ 14	+ 317	5,166
Other ¹³	67,752	+ 12,497	+ 39,930	101,219
Other liabilities and capital ¹⁴	46,715	- 371	- 19,633	46,293
Total factors, other than reserve balances, absorbing reserve funds	2,375,826	+ 38,732	+ 394,900	2,408,573
Reserve balances with Federal Reserve Banks	2,130,901	- 36,865	- 422,707	2,103,184

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 Nov 23, 2016
	Week ended Nov 23, 2016	Change from week ended		
		Nov 16, 2016	Nov 25, 2015	
Securities held in custody for foreign official and international accounts	3,120,429	+ 1,044	- 201,963	3,116,828
Marketable U.S. Treasury securities ¹	2,798,194	- 891	- 205,099	2,792,569
Federal agency debt and mortgage-backed securities ²	262,063	+ 2,403	- 11,267	264,813
Other securities ³	60,172	- 468	+ 14,403	59,447
Securities lent to dealers	21,704	- 962	+ 6,710	20,886
Overnight facility ⁴	21,704	- 962	+ 6,710	20,886
U.S. Treasury securities	21,679	- 956	+ 6,764	20,875
Federal agency debt securities	25	- 6	- 54	11

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, November 23, 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	45	2	0	0	0	...	47
<i>U.S. Treasury securities¹</i>							
Holdings	10,537	29,316	152,126	1,243,299	395,485	633,038	2,463,801
Weekly changes	0	+ 7,160	- 7,157	+ 13	+ 10,786	- 10,724	+ 79
<i>Federal agency debt securities²</i>							
Holdings	0	5,164	8,938	2,044	0	2,347	18,493
Weekly changes	0	+ 1,500	+ 866	- 2,366	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	1,579	9,552	1,747,906	1,759,036
Weekly changes	0	0	0	0	- 1,578	+ 12,824	+ 11,245
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	201	0	0	0	0	0	201
Reverse repurchase agreements ⁴	374,359	0	...	...	...	...	374,359
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 Nov 23, 2016
Mortgage-backed securities held outright ¹	1,759,036
Commitments to buy mortgage-backed securities ²	28,646
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 Nov 23, 2016
Net portfolio holdings of Maiden Lane LLC ¹	1,700
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 September 30, 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 Nov 23, 2016	Change since	
			Wednesday Nov 16, 2016	Wednesday Nov 25, 2015
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,830	- 36	- 27
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,401,788	+ 11,476	- 12,101
Securities held outright ¹		4,241,330	+ 11,324	+ 1,968
U.S. Treasury securities		2,463,801	+ 79	+ 2,173
Bills ²		0	0	0
Notes and bonds, nominal ²		2,340,674	0	- 5,965
Notes and bonds, inflation-indexed ²		105,526	0	+ 6,992
Inflation compensation ³		17,601	+ 79	+ 1,146
Federal agency debt securities ²		18,493	0	- 14,451
Mortgage-backed securities ⁴		1,759,036	+ 11,245	+ 14,247
Unamortized premiums on securities held outright ⁵		175,630	+ 95	- 15,536
Unamortized discounts on securities held outright ⁵		-15,218	+ 40	+ 1,514
Repurchase agreements ⁶		0	0	0
Loans		47	+ 19	- 47
Net portfolio holdings of Maiden Lane LLC ⁷		1,700	- 8	- 15
Items in process of collection	(0)	63	- 14	- 485
Bank premises		2,204	0	- 29
Central bank liquidity swaps ⁸		201	- 770	+ 56
Foreign currency denominated assets ⁹		19,834	- 411	+ 620
Other assets ¹⁰		21,924	+ 1,911	+ 674
Total assets	(0)	4,465,782	+ 12,149	- 11,306

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 Nov 23, 2016	Change since	
			Wednesday Nov 16, 2016	Wednesday Nov 25, 2015
<i>Liabilities</i>				
Federal Reserve notes, net of F.R. Bank holdings		1,448,356	+ 3,804	+ 83,048
Reverse repurchase agreements ¹¹		374,359	+ 19,010	+ 82,567
Deposits	(0)	2,596,252	- 11,403	- 157,635
Term deposits held by depository institutions		0	0	0
Other deposits held by depository institutions		2,103,184	- 74,401	- 471,777
U.S. Treasury, General Account		386,683	+ 10,775	+ 232,468
Foreign official		5,166	- 1	- 54
Other ¹²	(0)	101,219	+ 52,223	+ 81,728
Deferred availability cash items	(0)	522	- 1	+ 89
Other liabilities and accrued dividends ¹³		5,924	+ 639	- 1,060
Total liabilities	(0)	4,425,413	+ 12,049	+ 7,009
<i>Capital accounts</i>				
Capital paid in		30,370	+ 102	+ 1,028
Surplus		10,000	0	- 19,342
Other capital accounts		0	0	0
Total capital		40,370	+ 102	- 18,314

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, November 23, 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	1,830	45	66	162	130	299	170	274	27	50	118	182	308
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,401,788	108,130	2,504,887	119,517	131,825	269,007	246,370	175,403	55,556	32,461	61,267	156,684	540,683
Securities held outright ¹	4,241,330	104,189	2,413,601	115,161	127,021	259,203	237,384	168,995	53,529	31,269	59,028	150,969	520,979
U.S. Treasury securities	2,463,801	60,524	1,402,068	66,898	73,787	150,572	137,897	98,170	31,095	18,165	34,290	87,698	302,638
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,463,801	60,524	1,402,068	66,898	73,787	150,572	137,897	98,170	31,095	18,165	34,290	87,698	302,638
Federal agency debt securities ²	18,493	454	10,524	502	554	1,130	1,035	737	233	136	257	658	2,272
Mortgage-backed securities ⁴	1,759,036	43,211	1,001,010	47,762	52,680	107,501	98,452	70,089	22,200	12,969	24,481	62,612	216,069
Unamortized premiums on securities held outright ⁵	175,630	4,314	99,946	4,769	5,260	10,733	9,830	6,998	2,217	1,295	2,444	6,252	21,573
Unamortized discounts on securities held outright ⁵	-15,218	-374	-8,660	-413	-456	-930	-852	-606	-192	-112	-212	-542	-1,869
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	47	0	0	0	0	0	8	16	2	9	6	5	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,700	0	1,700	0	0	0	0	0	0	0	0	0	0
Items in process of collection	63	0	0	0	0	0	63	0	0	0	0	0	0
Bank premises	2,204	118	434	72	105	203	207	201	114	90	239	224	196
Central bank liquidity swaps ⁸	201	9	66	11	15	45	11	5	2	1	2	3	31
Foreign currency denominated assets ⁹	19,834	876	6,546	1,091	1,511	4,423	1,101	532	203	85	198	251	3,017
Other assets ¹⁰	21,924	568	11,952	595	653	1,481	1,237	874	467	180	348	880	2,689
Interdistrict settlement account	0	- 29,299	+ 38,630	- 9,764	- 9,330	- 27,293	+ 9,525	+ 6,414	+ 2,895	+ 2,752	+ 1,405	+ 16,228	- 2,161
Total assets	4,465,782	80,999	2,569,687	112,253	125,731	249,337	260,878	184,880	59,774	35,902	64,025	175,608	546,708

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, November 23, 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	1,626,765	50,407	531,583	51,597	80,174	113,374	223,833	109,309	49,772	28,305	43,859	134,525	210,026
Less: Notes held by F.R. Banks	178,409	5,848	48,621	6,352	9,153	13,602	27,193	11,470	5,576	3,130	5,598	15,827	26,039
Federal Reserve notes, net	1,448,356	44,559	482,962	45,245	71,020	99,773	196,641	97,840	44,196	25,175	38,261	118,698	183,987
Reverse repurchase agreements ¹¹	374,359	9,196	213,035	10,165	11,211	22,878	20,953	14,916	4,725	2,760	5,210	13,325	45,984
Deposits	2,596,252	25,293	1,858,095	54,422	40,021	117,299	40,434	70,293	10,265	7,205	20,005	42,783	310,136
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	2,103,184	25,287	1,378,576	54,420	40,018	117,041	40,425	57,057	10,249	7,205	20,003	42,781	310,122
U.S. Treasury, General Account	386,683	0	386,683	0	0	0	0	0	0	0	0	0	0
Foreign official	5,166	2	5,140	2	3	9	2	1	0	0	0	1	6
Other ¹²	101,219	5	87,697	0	0	249	7	13,235	16	0	1	1	8
Deferred availability cash items	522	0	0	0	0	0	82	0	0	440	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,568	31	1,004	29	27	19	97	60	18	12	23	69	179
Other liabilities and accrued dividends	4,356	170	1,550	204	213	564	341	274	134	140	131	218	417
Total liabilities	4,425,413	79,249	2,556,647	110,066	122,492	240,532	258,548	183,383	59,338	35,732	63,630	175,093	540,703
<i>Capital</i>													
Capital paid in	30,370	1,308	9,741	1,637	2,477	6,574	1,775	1,228	333	128	296	389	4,483
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	4,465,782	80,999	2,569,687	112,253	125,731	249,337	260,878	184,880	59,774	35,902	64,025	175,608	546,708

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, November 23, 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 Nov 23, 2016
Federal Reserve notes outstanding	1,626,765
Less: Notes held by F.R. Banks not subject to collateralization	178,409
Federal Reserve notes to be collateralized	1,448,356
Collateral held against Federal Reserve notes	1,448,356
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,432,119
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,241,330
Less: Face value of securities under reverse repurchase agreements	357,331
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,883,999

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.