

FEDERAL RESERVE statistical release



H.4.1

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

July 6, 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 Jul 5, 2017
	Week ended Jul 5, 2017	Change from week ended		
		Jun 28, 2017	Jul 6, 2016	
Reserve Bank credit	4,426,957	- 4,108	- 2,810	4,427,958
Securities held outright ¹	4,243,460	- 6,220	+ 12,430	4,243,474
U.S. Treasury securities	2,465,082	+ 68	+ 2,689	2,465,096
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,337,696	- 520	- 861	2,337,609
Notes and bonds, inflation-indexed ²	108,647	+ 521	+ 1,978	108,734
Inflation compensation ³	18,739	+ 68	+ 1,572	18,753
Federal agency debt securities ²	8,097	0	- 16,999	8,097
Mortgage-backed securities ⁴	1,770,281	- 6,288	+ 26,740	1,770,281
Unamortized premiums on securities held outright ⁵	165,919	- 437	- 14,655	165,787
Unamortized discounts on securities held outright ⁵	-14,748	- 3	+ 1,186	-14,738
Repurchase agreements ⁶	0	0	0	0
Loans	139	+ 6	- 83	130
Primary credit	26	- 4	- 62	1
Secondary credit	0	0	0	0
Seasonal credit	113	+ 10	- 21	129
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,709	0	- 3	1,709
Float	-627	- 343	- 177	-537
Central bank liquidity swaps ⁸	3,070	+ 3,035	+ 76	3,070
Other Federal Reserve assets ⁹	28,035	- 147	- 1,584	29,063
Foreign currency denominated assets ¹⁰	20,756	+ 127	- 538	20,628
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	48,963	+ 14	+ 920	48,963
Total factors supplying reserve funds	4,512,918	- 3,967	- 2,427	4,513,790

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

H.4.1

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 Jul 5, 2017
	Week ended Jul 5, 2017	Change from week ended		
		Jun 28, 2017	Jul 6, 2016	
Currency in circulation ¹¹	1,562,907	+ 7,030	+ 96,905	1,565,957
Reverse repurchase agreements ¹²	564,564	+ 116,432	+ 174,110	486,738
Foreign official and international accounts	247,763	+ 8,368	- 10,239	246,709
Others	316,801	+ 108,064	+ 184,349	240,029
Treasury cash holdings	186	- 12	+ 115	180
Deposits with F.R. Banks, other than reserve balances	261,091	- 41,306	- 96,493	243,917
Term deposits held by depository institutions	0	0	0	0
U.S. Treasury, General Account	177,006	- 31,359	- 126,291	165,044
Foreign official	5,165	0	- 60	5,164
Other ¹³	78,919	- 9,948	+ 29,856	73,708
Other liabilities and capital ¹⁴	47,831	+ 292	+ 8	47,349
Total factors, other than reserve balances, absorbing reserve funds	2,436,578	+ 82,435	+ 174,643	2,344,140
Reserve balances with Federal Reserve Banks	2,076,340	- 86,402	- 177,070	2,169,650

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.
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.

H.4.1

1A. Memorandum Items

Millions of dollars

Memorandum item	Averages of daily figures			Wednesday Jul 5, 2017
	Week ended Jul 5, 2017	Change from week ended		
		Jun 28, 2017	Jul 6, 2016	
Securities held in custody for foreign official and international accounts	3,316,114	+ 8,170	+ 86,609	3,317,839
Marketable U.S. Treasury securities ¹	2,993,261	+ 7,780	+ 76,083	2,994,768
Federal agency debt and mortgage-backed securities ²	260,762	+ 238	- 1,158	260,836
Other securities ³	62,091	+ 152	+ 11,684	62,235
Securities lent to dealers	25,065	- 70	- 1,848	23,317
Overnight facility ⁴	25,065	- 70	- 1,848	23,317
U.S. Treasury securities	25,064	- 70	- 1,827	23,316
Federal agency debt securities	1	+ 1	- 21	1

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, July 5, 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	11	119	0	0	0	...	130
<i>U.S. Treasury securities¹</i>							
Holdings	1,278	44,593	275,577	1,152,801	357,258	633,589	2,465,096
Weekly changes	- 11,607	+ 9,669	+ 19,508	- 21,573	+ 3,413	+ 640	+ 50
<i>Federal agency debt securities²</i>							
Holdings	0	1,340	4,348	62	0	2,347	8,097
Weekly changes	0	0	0	0	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	624	11,416	1,758,240	1,770,281
Weekly changes	0	0	0	+ 4	+ 436	- 439	+ 1
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	3,070	0	0	0	0	0	3,070
Reverse repurchase agreements ⁴	486,738	0	...	...	...	...	486,738
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.

H.4.1

3. Supplemental Information on Mortgage-Backed Securities

Millions of dollars

Account name	Wednesday Jul 5, 2017
Mortgage-backed securities held outright ¹	1,770,281
Commitments to buy mortgage-backed securities ²	26,229
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	1

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 Jul 5, 2017
Net portfolio holdings of Maiden Lane LLC ¹	1,709
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, 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.

H.4.1

5. Consolidated Statement of Condition of All Federal Reserve Banks

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Jul 5, 2017	Change since	
			Wednesday Jun 28, 2017	Wednesday Jul 6, 2016
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,796	- 23	- 45
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,394,652	- 296	- 1,101
Securities held outright ¹		4,243,474	+ 52	+ 12,410
U.S. Treasury securities		2,465,096	+ 50	+ 2,669
Bills ²		0	0	0
Notes and bonds, nominal ²		2,337,609	- 607	- 948
Notes and bonds, inflation-indexed ²		108,734	+ 608	+ 2,065
Inflation compensation ³		18,753	+ 50	+ 1,551
Federal agency debt securities ²		8,097	0	- 16,999
Mortgage-backed securities ⁴		1,770,281	+ 1	+ 26,740
Unamortized premiums on securities held outright ⁵		165,787	- 281	- 14,679
Unamortized discounts on securities held outright ⁵		-14,738	- 5	+ 1,186
Repurchase agreements ⁶		0	0	0
Loans		130	- 62	- 17
Net portfolio holdings of Maiden Lane LLC ⁷		1,709	0	- 3
Items in process of collection	(0)	116	+ 23	- 166
Bank premises		2,197	0	- 15
Central bank liquidity swaps ⁸		3,070	+ 3,035	+ 76
Foreign currency denominated assets ⁹		20,628	- 106	- 716
Other assets ¹⁰		26,866	+ 1,290	- 1,363
Total assets	(0)	4,467,272	+ 3,925	- 3,333

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

H.4.1

5. Consolidated Statement of Condition of All Federal Reserve Banks (continued)

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Jul 5, 2017	Change since	
			Wednesday Jun 28, 2017	Wednesday Jul 6, 2016
<i>Liabilities</i>				
Federal Reserve notes, net of F.R. Bank holdings		1,518,965	+ 6,779	+ 98,104
Reverse repurchase agreements ¹¹		486,738	- 18,127	+ 148,362
Deposits	(0)	2,413,566	+ 15,430	- 249,716
Term deposits held by depository institutions		0	0	0
Other deposits held by depository institutions		2,169,650	+ 51,542	- 138,632
U.S. Treasury, General Account		165,044	- 32,553	- 133,000
Foreign official		5,164	- 1	- 32
Other ¹²	(0)	73,708	- 3,558	+ 21,948
Deferred availability cash items	(0)	653	- 183	- 31
Other liabilities and accrued dividends ¹³		6,503	+ 22	- 791
Total liabilities	(0)	4,426,426	+ 3,922	- 4,071
<i>Capital accounts</i>				
Capital paid in		30,846	+ 3	+ 738
Surplus		10,000	0	0
Other capital accounts		0	0	0
Total capital		40,846	+ 3	+ 738

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.

H.4.1

6. Statement of Condition of Each Federal Reserve Bank, July 5, 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	1,796	43	46	166	126	269	197	276	27	49	110	184	303
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,394,652	85,622	2,474,520	113,465	127,437	257,478	258,682	184,854	58,630	34,321	62,332	175,929	561,384
Securities held outright ¹	4,243,474	82,679	2,389,465	109,565	123,057	248,628	249,786	178,475	56,586	33,084	60,182	169,879	542,088
U.S. Treasury securities	2,465,096	48,029	1,388,076	63,648	71,486	144,431	145,105	103,679	32,872	19,219	34,961	98,685	314,907
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,465,096	48,029	1,388,076	63,648	71,486	144,431	145,105	103,679	32,872	19,219	34,961	98,685	314,907
Federal agency debt securities ²	8,097	158	4,559	209	235	474	477	341	108	63	115	324	1,034
Mortgage-backed securities ⁴	1,770,281	34,492	996,831	45,708	51,337	103,722	104,205	74,456	23,606	13,802	25,107	70,870	226,147
Unamortized premiums on securities held outright ⁵	165,787	3,230	93,353	4,281	4,808	9,714	9,759	6,973	2,211	1,293	2,351	6,637	21,179
Unamortized discounts on securities held outright ⁵	-14,738	-287	-8,299	-381	-427	-864	-868	-620	-197	-115	-209	-590	-1,883
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	130	0	0	0	0	0	4	26	30	60	7	3	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,709	0	1,709	0	0	0	0	0	0	0	0	0	0
Items in process of collection	116	0	0	0	0	0	115	0	0	1	0	0	0
Bank premises	2,197	119	441	71	116	200	203	199	111	88	236	220	192
Central bank liquidity swaps ⁸	3,070	133	983	165	250	663	179	129	34	13	30	39	452
Foreign currency denominated assets ⁹	20,628	894	6,608	1,109	1,680	4,457	1,203	863	226	87	200	264	3,037
Other assets ¹⁰	26,866	568	14,681	693	789	1,760	1,609	1,135	442	231	448	1,086	3,424
Interdistrict settlement account	0	- 536	- 105,018	- 2,959	+ 3,331	+ 15,937	+ 2,054	+ 52,004	+ 2,659	+ 3,336	+ 7,783	+ 8,107	+ 13,302
Total assets	4,467,272	87,387	2,399,380	113,269	134,520	281,951	266,416	240,621	62,619	38,408	71,584	187,027	584,090

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

H.4.1

6. Statement of Condition of Each Federal Reserve Bank, July 5, 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	1,684,201	56,984	530,923	55,830	85,988	122,155	223,067	115,592	52,708	31,434	48,730	142,746	218,046
Less: Notes held by F.R. Banks	165,236	5,774	43,506	7,111	9,374	11,942	25,607	10,378	5,088	2,646	5,269	15,510	23,030
Federal Reserve notes, net	1,518,965	51,210	487,416	48,719	76,613	110,213	197,459	105,213	47,620	28,789	43,461	127,236	195,016
Reverse repurchase agreements ¹¹	486,738	9,483	274,078	12,567	14,115	28,518	28,651	20,472	6,491	3,795	6,903	19,486	62,179
Deposits	2,413,566	24,759	1,621,597	49,552	40,209	133,823	37,406	112,850	7,883	4,972	20,668	39,517	320,331
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	2,169,650	24,753	1,434,640	49,549	40,206	133,689	37,397	56,058	7,879	4,972	20,667	39,515	320,323
U.S. Treasury, General Account	165,044	0	165,044	0	0	0	0	0	0	0	0	0	0
Foreign official	5,164	2	5,137	2	3	9	2	2	0	0	0	1	6
Other ¹²	73,708	4	16,776	0	0	125	7	56,791	3	0	1	1	1
Deferred availability cash items	653	0	0	0	0	0	118	0	0	535	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,625	30	894	37	45	77	129	60	38	16	24	77	197
Other liabilities and accrued dividends	4,878	151	2,343	183	188	464	295	278	134	130	126	198	386
Total liabilities	4,426,426	85,633	2,386,329	111,059	131,170	273,095	264,059	238,874	62,166	38,236	71,182	186,514	578,109
<i>Capital</i>													
Capital paid in	30,846	1,321	9,848	1,672	2,535	6,696	1,773	1,329	344	129	305	385	4,509
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	4,467,272	87,387	2,399,380	113,269	134,520	281,951	266,416	240,621	62,619	38,408	71,584	187,027	584,090

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

H.4.1

6. Statement of Condition of Each Federal Reserve Bank, July 5, 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).

H.4.1

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

Millions of dollars

Federal Reserve notes and collateral	Wednesday Jul 5, 2017
Federal Reserve notes outstanding	1,684,201
Less: Notes held by F.R. Banks not subject to collateralization	165,236
Federal Reserve notes to be collateralized	1,518,965
Collateral held against Federal Reserve notes	1,518,965
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,502,729
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,243,474
Less: Face value of securities under reverse repurchase agreements	467,780
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,775,694

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.