

FEDERAL RESERVE statistical release



H.4.1 Factors Affecting Reserve Balances of Depository Institutions and Condition Statement of Federal Reserve Banks

October 19, 2017

1. Factors Affecting Reserve Balances of Depository Institutions

Millions of dollars

Reserve Bank credit, related items, and reserve balances of depository institutions at Federal Reserve Banks	Averages of daily figures			Wednesday Oct 18, 2017
	Week ended Oct 18, 2017	Change from week ended		
		Oct 11, 2017	Oct 19, 2016	
Reserve Bank credit	4,432,571	+ 13,634	- 2,104	4,430,026
Securities held outright ¹	4,252,347	+ 11,902	+ 13,292	4,250,343
U.S. Treasury securities	2,465,609	+ 81	+ 2,097	2,465,641
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,337,326	0	- 3,650	2,337,326
Notes and bonds, inflation-indexed ²	109,412	0	+ 4,188	109,412
Inflation compensation ³	18,871	+ 82	+ 1,559	18,903
Federal agency debt securities ²	6,757	0	- 13,164	6,757
Mortgage-backed securities ⁴	1,779,981	+ 11,821	+ 24,358	1,777,945
Unamortized premiums on securities held outright ⁵	162,210	+ 96	- 14,787	162,045
Unamortized discounts on securities held outright ⁵	-14,378	+ 34	+ 1,016	-14,365
Repurchase agreements ⁶	0	0	0	0
Loans	165	- 14	+ 49	160
Primary credit	5	+ 2	- 1	9
Secondary credit	0	0	0	0
Seasonal credit	159	- 16	+ 49	151
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,706	- 1	- 3	1,705
Float	-277	+ 41	+ 102	-437
Central bank liquidity swaps ⁸	35	- 1	- 205	35
Other Federal Reserve assets ⁹	30,763	+ 1,576	- 1,568	30,542
Foreign currency denominated assets ¹⁰	21,217	+ 92	+ 210	21,119
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	49,188	+ 14	+ 786	49,188
Total factors supplying reserve funds	4,519,218	+ 13,742	- 1,108	4,516,574

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

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1. Factors Affecting Reserve Balances of Depository Institutions (continued)

Millions of dollars

Reserve Bank credit, related items, and reserve balances of depository institutions at Federal Reserve Banks	Averages of daily figures			Wednesday Oct 18, 2017
	Week ended Oct 18, 2017	Change from week ended		
		Oct 11, 2017	Oct 19, 2016	
Currency in circulation ¹¹	1,584,325	- 425	+ 107,168	1,585,186
Reverse repurchase agreements ¹²	326,774	- 26,140	- 66,848	348,297
Foreign official and international accounts	227,650	- 2,026	- 12,796	226,840
Others	99,124	- 24,113	- 54,052	121,457
Treasury cash holdings	214	+ 9	+ 42	216
Deposits with F.R. Banks, other than reserve balances	277,742	+ 23,469	- 176,440	280,526
Term deposits held by depository institutions	0	0	0	0
U.S. Treasury, General Account	178,974	+ 9,208	- 213,014	196,106
Foreign official	5,167	+ 1	+ 2	5,165
Other ¹³	93,601	+ 14,260	+ 36,572	79,254
Other liabilities and capital ¹⁴	48,870	+ 34	+ 893	47,246
Total factors, other than reserve balances, absorbing reserve funds	2,237,924	- 3,054	- 135,186	2,261,471
Reserve balances with Federal Reserve Banks	2,281,294	+ 16,796	+ 134,078	2,255,104

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.

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1A. Memorandum Items

Millions of dollars

Memorandum item	Averages of daily figures			Wednesday Oct 18, 2017
	Week ended Oct 18, 2017	Change from week ended		
		Oct 11, 2017	Oct 19, 2016	
Securities held in custody for foreign official and international accounts	3,365,103	+ 4,623	+ 242,666	3,365,559
Marketable U.S. Treasury securities ¹	3,037,225	+ 4,092	+ 235,888	3,038,068
Federal agency debt and mortgage-backed securities ²	263,353	+ 302	+ 1,999	262,959
Other securities ³	64,525	+ 229	+ 4,780	64,532
Securities lent to dealers	23,736	- 997	+ 687	20,090
Overnight facility ⁴	23,736	- 997	+ 687	20,090
U.S. Treasury securities	23,736	- 997	+ 717	20,089
Federal agency debt securities	0	0	- 30	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, October 18, 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	139	21	0	0	0	...	160
<i>U.S. Treasury securities¹</i>							
Holdings	8,701	39,494	321,808	1,133,422	328,922	633,294	2,465,641
Weekly changes	+ 8,701	- 5,622	- 3,076	+ 14	+ 20	+ 51	+ 87
<i>Federal agency debt securities²</i>							
Holdings	0	2,366	1,982	62	0	2,347	6,757
Weekly changes	0	0	0	0	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	1	135	17,433	1,760,376	1,777,945
Weekly changes	0	0	0	+ 14	- 32	+ 9,804	+ 9,785
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	35	0	0	0	0	0	35
Reverse repurchase agreements ⁴	348,297	0	...	...	...	...	348,297
Term deposits	0	0	0	...	...	...	0

Note: Components may not sum to totals because of rounding.

...Not applicable.

1. Face value. For inflation-indexed securities, includes the original face value and compensation that adjusts for the effect of inflation on the original face value of such securities.
2. Face value.
3. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.
4. Cash value of agreements.
5. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.

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3. Supplemental Information on Mortgage-Backed Securities

Millions of dollars

Account name	Wednesday Oct 18, 2017
Mortgage-backed securities held outright ¹	1,777,945
Commitments to buy mortgage-backed securities ²	23,477
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	3

1. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.

2. Current face value. Generally settle within 180 days and include commitments associated with outright transactions, dollar rolls, and coupon swaps.

3. This amount is included in other Federal Reserve assets in table 1 and in other assets in table 5 and table 6.

4. Information on Principal Accounts of Maiden Lane LLC

Millions of dollars

Account name	Wednesday Oct 18, 2017
Net portfolio holdings of Maiden Lane LLC ¹	1,705
Outstanding principal amount of loan extended by the Federal Reserve Bank of New York ²	0
Accrued interest payable to the Federal Reserve Bank of New York ²	0
Outstanding principal amount and accrued interest on loan payable to JPMorgan Chase & Co. ³	0

1. Fair value. Fair value reflects an estimate of the price that would be received upon selling an asset if the transaction were to be conducted in an orderly market on the measurement date. Revalued quarterly. This table reflects valuations as of June 30, 2017. Any assets purchased after this valuation date are initially recorded at cost until their estimated fair value as of the purchase date becomes available.

2. Book value. This amount was eliminated when preparing the Federal Reserve Bank of New York's statement of condition consistent with consolidation under generally accepted accounting principles. Refer to the note on consolidation accompanying table 6.

3. Book value. The fair value of these obligations is included in other liabilities and capital in table 1 and in other liabilities and accrued dividends in table 5 and table 6.

Note: On June 26, 2008, the Federal Reserve Bank of New York (FRBNY) extended credit to Maiden Lane LLC under the authority of section 13(3) of the Federal Reserve Act. This limited liability company was formed to acquire certain assets of Bear Stearns and to manage those assets through time to maximize repayment of the credit extended and to minimize disruption to financial markets. The remaining outstanding balances of the senior loan from FRBNY to Maiden Lane LLC, and the subordinated loan from JPMorgan Chase & Co. to Maiden Lane LLC were repaid in full, with interest.

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5. Consolidated Statement of Condition of All Federal Reserve Banks

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Oct 18, 2017	Change since	
			Wednesday Oct 11, 2017	Wednesday Oct 19, 2016
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,846	- 9	- 52
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,398,182	+ 9,910	+ 3,985
Securities held outright ¹		4,250,343	+ 9,872	+ 17,596
U.S. Treasury securities		2,465,641	+ 87	+ 2,121
Bills ²		0	0	0
Notes and bonds, nominal ²		2,337,326	0	- 3,650
Notes and bonds, inflation-indexed ²		109,412	0	+ 4,188
Inflation compensation ³		18,903	+ 87	+ 1,583
Federal agency debt securities ²		6,757	0	- 11,736
Mortgage-backed securities ⁴		1,777,945	+ 9,785	+ 27,212
Unamortized premiums on securities held outright ⁵		162,045	- 1	- 14,690
Unamortized discounts on securities held outright ⁵		-14,365	+ 38	+ 1,014
Repurchase agreements ⁶		0	0	0
Loans		160	+ 2	+ 66
Net portfolio holdings of Maiden Lane LLC ⁷		1,705	- 1	- 4
Items in process of collection	(0)	57	- 36	- 19
Bank premises		2,197	- 1	- 6
Central bank liquidity swaps ⁸		35	- 1	- 145
Foreign currency denominated assets ⁹		21,119	- 124	+ 96
Other assets ¹⁰		28,345	+ 569	- 1,515
Total assets	(0)	4,469,723	+ 10,308	+ 2,341

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

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

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Oct 18, 2017	Change since	
			Wednesday Oct 11, 2017	Wednesday Oct 19, 2016
<i>Liabilities</i>				
Federal Reserve notes, net of F.R. Bank holdings		1,538,055	- 331	+ 107,366
Reverse repurchase agreements ¹¹		348,297	- 11,978	- 82,871
Deposits	(0)	2,535,629	+ 23,731	- 22,778
Term deposits held by depository institutions		0	0	0
Other deposits held by depository institutions		2,255,104	- 12,635	+ 149,293
U.S. Treasury, General Account		196,106	+ 40,799	- 213,587
Foreign official		5,165	- 1	0
Other ¹²	(0)	79,254	- 4,433	+ 41,517
Deferred availability cash items	(0)	494	+ 51	- 9
Other liabilities and accrued dividends ¹³		6,026	- 1,172	- 410
Total liabilities	(0)	4,428,502	+ 10,302	+ 1,299
<i>Capital accounts</i>				
Capital paid in		31,220	+ 5	+ 1,041
Surplus		10,000	0	0
Other capital accounts		0	0	0
Total capital		41,220	+ 5	+ 1,041

Note: Components may not sum to totals because of rounding.

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

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6. Statement of Condition of Each Federal Reserve Bank, October 18, 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	1,846	49	49	185	131	266	198	293	29	52	106	190	299
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,398,182	85,693	2,476,496	113,555	127,539	257,683	258,887	184,994	58,686	34,358	62,392	176,070	561,831
Securities held outright ¹	4,250,343	82,812	2,393,334	109,742	123,256	249,030	250,191	178,764	56,677	33,138	60,280	170,154	542,965
U.S. Treasury securities	2,465,641	48,040	1,388,382	63,662	71,501	144,463	145,137	103,702	32,879	19,223	34,969	98,707	314,976
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,465,641	48,040	1,388,382	63,662	71,501	144,463	145,137	103,702	32,879	19,223	34,969	98,707	314,976
Federal agency debt securities ²	6,757	132	3,805	174	196	396	398	284	90	53	96	271	863
Mortgage-backed securities ⁴	1,777,945	34,641	1,001,146	45,906	51,559	104,171	104,656	74,778	23,709	13,862	25,215	71,176	227,126
Unamortized premiums on securities held outright ⁵	162,045	3,157	91,246	4,184	4,699	9,494	9,539	6,815	2,161	1,263	2,298	6,487	20,701
Unamortized discounts on securities held outright ⁵	-14,365	-280	-8,089	-371	-417	-842	-846	-604	-192	-112	-204	-575	-1,835
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	160	3	5	0	0	0	3	18	39	69	18	4	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,705	0	1,705	0	0	0	0	0	0	0	0	0	0
Items in process of collection	57	0	0	0	0	0	57	0	0	0	0	0	0
Bank premises	2,197	117	441	72	119	198	203	203	110	88	236	219	191
Central bank liquidity swaps ⁸	35	2	11	2	3	8	2	1	0	0	0	0	5
Foreign currency denominated assets ⁹	21,119	915	6,764	1,135	1,720	4,563	1,232	884	231	89	205	270	3,110
Other assets ¹⁰	28,345	601	15,509	728	830	1,841	1,681	1,189	456	239	472	1,199	3,600
Interdistrict settlement account	0	- 9,626	+ 3,769	+ 634	- 8,977	- 11,952	+ 439	+ 43,967	- 1,406	+ 1,734	+ 5,972	+ 4,728	- 29,283
Total assets	4,469,723	78,296	2,510,155	116,869	122,155	253,794	264,873	232,691	58,597	36,841	69,828	183,875	541,749

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, October 18, 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	1,726,018	56,059	564,744	54,947	85,021	121,145	232,755	116,848	52,282	31,218	48,296	142,153	220,550
Less: Notes held by F.R. Banks	187,963	6,641	48,473	6,764	10,008	14,279	26,935	12,148	5,609	3,431	5,776	18,928	28,972
Federal Reserve notes, net	1,538,055	49,417	516,272	48,182	75,014	106,867	205,820	104,700	46,673	27,787	42,520	123,225	191,578
Reverse repurchase agreements ¹¹	348,297	6,786	196,123	8,993	10,100	20,407	20,502	14,649	4,644	2,716	4,940	13,943	44,494
Deposits	2,535,629	20,140	1,781,789	57,161	33,469	117,147	35,702	111,267	6,625	5,567	21,799	45,915	299,049
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	2,255,104	20,135	1,560,826	57,159	33,465	116,759	35,693	52,125	6,622	5,567	21,798	45,914	299,043
U.S. Treasury, General Account	196,106	0	196,106	0	0	0	0	0	0	0	0	0	0
Foreign official	5,165	2	5,138	2	3	9	2	2	0	0	0	1	6
Other ¹²	79,254	3	19,719	0	0	379	7	59,141	3	0	1	0	1
Deferred availability cash items	494	0	0	0	0	0	58	0	0	436	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,148	18	694	19	22	14	91	42	20	11	18	66	135
Other liabilities and accrued dividends	4,877	166	2,192	193	201	491	329	285	143	137	143	210	390
Total liabilities	4,428,502	76,527	2,497,069	114,549	118,806	244,925	262,501	230,943	58,105	36,654	69,420	183,358	535,645
<i>Capital</i>													
Capital paid in	31,220	1,336	9,883	1,783	2,535	6,708	1,788	1,330	382	145	311	389	4,631
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	4,469,723	78,296	2,510,155	116,869	122,155	253,794	264,873	232,691	58,597	36,841	69,828	183,875	541,749

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

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6. Statement of Condition of Each Federal Reserve Bank, October 18, 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 Oct 18, 2017
Federal Reserve notes outstanding	1,726,018
Less: Notes held by F.R. Banks not subject to collateralization	187,963
Federal Reserve notes to be collateralized	1,538,055
Collateral held against Federal Reserve notes	1,538,055
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,521,819
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,250,343
Less: Face value of securities under reverse repurchase agreements	332,096
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,918,247

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.