

Collateral Accepted by the Bank of Japan¹
(As of June 30, 2016)

| | | 100 million yen | |
|---|--|-------------------------|-------------------------------|
| Categories of Collateral | | Face value ² | Collateral value ³ |
| Total ⁴ | | 756,658 | 757,096 |
| Total bonds | | 450,756 | 465,273 |
| Government securities | | 356,916 | 370,963 |
| Treasury discount bills ⁵ | | 13,182 | 13,067 |
| Government-guaranteed bonds | | 33,692 | 33,883 |
| Government-guaranteed dematerialized commercial paper | | 0 | 0 |
| Municipal bonds | | 35,077 | 35,235 |
| Fiscal Investment and Loan Program (FILP) agency bonds | | 14,517 | 14,874 |
| Corporate bonds | | 5,728 | 5,682 |
| Dematerialized commercial paper issued by domestic corporations and by foreign corporations with guarantees | | 2,757 | 2,647 |
| Asset-backed securities | | 10 | 9 |
| Dematerialized asset-backed commercial paper | | 1,950 | 1,872 |
| Bonds issued by real estate investment corporations | | 110 | 108 |
| Dematerialized commercial paper issued by real estate investment corporations | | 0 | 0 |
| Foreign government/international financial institution bonds | | 0 | 0 |
| Total bills | | 5,684 | 5,457 |
| Bills (excluding commercial paper) | | 5,684 | 5,457 |
| Commercial paper | | 0 | 0 |
| Asset-backed commercial paper | | 0 | 0 |
| Commercial paper issued by real estate investment corporations | | 0 | 0 |
| Electronically recorded monetary claims | | 0 | 0 |
| Total loans on deeds | | 300,218 | 286,366 |
| Loans on deeds to companies ⁶ | | 41,032 | 35,286 |
| Loans on deeds to real estate investment corporations | | 0 | 0 |
| Loans on deeds to the government (including the government's special accounts) | | 252,702 | 244,957 |
| Loans on deeds with government guarantees | | 4,477 | 4,343 |
| Loans on deeds to municipal governments | | 2,007 | 1,780 |
| Beneficial interests of a trust in housing loans | | 0 | 0 |

- Notes: 1. Collateral accepted under the basic rules concerning collateral, agreed between the Bank of Japan and its counterparties (excluding foreign-denominated foreign bonds and loans on deeds to companies denominated in the U.S. dollar).
2. Outstanding principal balance for bonds such as pass-through bonds, electronically recorded monetary claims, and loans on deeds, for any of which the principal balance may decrease due to prepayments before the final maturity date; and the sum of the total amount of outstanding principal balance and repaid principal balance of housing loans in the trust property for beneficial interests of a trust in housing loans.
3. Market price adjusted by haircut for bonds; principal balance adjusted by haircut for government-guaranteed dematerialized commercial paper, dematerialized commercial paper issued by domestic corporations, dematerialized commercial paper issued by foreign corporations with guarantees, dematerialized asset-backed commercial paper, and dematerialized commercial paper issued by real estate investment corporations; face value adjusted by haircut for bills; outstanding principal balance adjusted by haircut for electronically recorded monetary claims and loans on deeds; and the sum of the total amount of outstanding principal balance and repaid principal balance of housing loans in the trust property adjusted by haircut for beneficial interests of a trust in housing loans.
4. Total collateral value including foreign-denominated foreign bonds and loans on deeds to companies denominated in the U.S. dollar is 757,105 hundred million yen, of which collateral value of foreign-denominated foreign bonds (yen equivalent of market price adjusted by haircut) is 9 hundred million yen, and collateral value of loans on deeds to companies denominated in the U.S. dollar (yen equivalent of outstanding principal balance adjusted by haircut) is 0 hundred million yen.
5. Treasury bills and financing bills.
6. Companies include entities owned by municipal governments.

Reference: Asset purchased under repurchase agreements by the Bank of Japan (As of June 30, 2016)

| | | 100 million yen |
|---|--|-----------------|
| Government securities purchased by the Bank under repurchase agreements | | 0 |
| Commercial paper purchased by the Bank under repurchase agreements | | 0 |
| Asset-backed commercial paper | | 0 |
| Commercial paper issued by real estate investment corporations | | 0 |
| Government-guaranteed dematerialized commercial paper | | 0 |
| Dematerialized commercial paper issued by domestic corporations and by foreign corporations with guarantees | | 0 |
| Dematerialized asset-backed commercial paper | | 0 |
| Dematerialized commercial paper issued by real estate investment corporations | | 0 |