

Collateral Accepted by the Bank of Japan¹
(As of July 29, 2016)

		100 million yen	
Categories of Collateral		Face value ²	Collateral value ³
Total ⁴		761,220	741,004
Total bonds		412,001	428,037
Government securities		317,046	332,543
Treasury discount bills ⁵		7,763	7,695
Government-guaranteed bonds		33,817	34,028
Government-guaranteed dematerialized commercial paper		0	0
Municipal bonds		36,109	36,319
Fiscal Investment and Loan Program (FILP) agency bonds		14,271	14,628
Corporate bonds		5,736	5,695
Dematerialized commercial paper issued by domestic corporations and by foreign corporations with guarantees		2,969	2,850
Asset-backed securities		9	9
Dematerialized asset-backed commercial paper		1,950	1,872
Bonds issued by real estate investment corporations		95	93
Dematerialized commercial paper issued by real estate investment corporations		0	0
Foreign government/international financial institution bonds		0	0
Total bills		5,533	5,312
Bills (excluding commercial paper)		5,533	5,312
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		287,584	273,994
Loans on deeds to companies ⁶		41,392	35,518
Loans on deeds to real estate investment corporations		0	0
Loans on deeds to the government (including the government's special accounts)		239,714	232,359
Loans on deeds with government guarantees		4,477	4,343
Loans on deeds to municipal governments		2,002	1,774
Beneficial interests of a trust in housing loans		56,102	33,661

- 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 741,058 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 44 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 July 29, 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