

Collateral Accepted by the Bank of Japan¹
(As of August 31, 2016)

		100 million yen	
Categories of Collateral		Face value ²	Collateral value ³
Total ⁴		737,794	715,310
Total bonds		400,074	413,311
Government securities		300,735	313,809
Treasury discount bills ⁵		9,811	9,721
Government-guaranteed bonds		34,672	34,792
Government-guaranteed dematerialized commercial paper		0	0
Municipal bonds		38,056	38,159
Fiscal Investment and Loan Program (FILP) agency bonds		14,207	14,480
Corporate bonds		5,722	5,653
Dematerialized commercial paper issued by domestic corporations and by foreign corporations with guarantees		4,635	4,450
Asset-backed securities		0	0
Dematerialized asset-backed commercial paper		1,950	1,872
Bonds issued by real estate investment corporations		96	95
Dematerialized commercial paper issued by real estate investment corporations		0	0
Foreign government/international financial institution bonds		0	0
Total bills		5,741	5,512
Bills (excluding commercial paper)		5,741	5,512
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		276,413	263,149
Loans on deeds to companies ⁶		41,635	35,733
Loans on deeds to real estate investment corporations		0	0
Loans on deeds to the government (including the government's special accounts)		228,339	221,339
Loans on deeds with government guarantees		4,437	4,304
Loans on deeds to municipal governments		2,001	1,773
Beneficial interests of a trust in housing loans		55,565	33,339

- 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 715,516 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 197 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 August 31, 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