

Collateral Accepted by the Bank of Japan¹
(As of May 31, 2018)

100 million yen

Categories of Collateral	Face value ²	Collateral value ³
Total ⁴	933,444	824,589
Total bonds	501,844	504,444
Government securities	302,468	307,876
Treasury discount bills ⁵	20,212	20,018
Government-guaranteed bonds	48,205	47,844
Government-guaranteed dematerialized commercial paper	0	0
Municipal bonds	79,149	78,230
Fiscal Investment and Loan Program (FILP) agency bonds	37,407	37,075
Corporate bonds	10,440	10,208
Dematerialized commercial paper issued by domestic corporations and by foreign corporations with guarantees	21,416	20,559
Asset-backed securities	0	0
Dematerialized asset-backed commercial paper	2,667	2,561
Bonds issued by real estate investment corporations	92	92
Dematerialized commercial paper issued by real estate investment corporations	0	0
Foreign government/international financial institution bonds	0	0
Total bills	6,080	5,837
Bills (excluding commercial paper)	6,080	5,837
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	204,015	192,480
Loans on deeds to companies ⁶	38,001	31,957
Loans on deeds to real estate investment corporations	0	0
Loans on deeds to the government (including the government's special accounts)	158,385	153,597
Loans on deeds with government guarantees	3,480	3,374
Loans on deeds to municipal governments	4,149	3,553
Beneficial interests of a trust in housing loans	221,505	121,828

- 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 824,655 hundred million yen, of which collateral value of foreign-denominated foreign bonds (yen equivalent of market price adjusted by haircut) is 0 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 66 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 May 31, 2018)

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