

Collateral Accepted by the Bank of Japan¹
(As of February 28, 2020)

Categories of Collateral	100 million yen	
	Face value ²	Collateral value ³
Total ⁴	914,534	812,881
Total bonds	482,005	483,125
Government securities	172,696	178,700
Treasury discount bills ⁵	2,891	2,862
Government-guaranteed bonds	68,009	67,538
Government-guaranteed dematerialized commercial paper	0	0
Municipal bonds	131,016	128,894
Fiscal Investment and Loan Program (FILP) agency bonds	53,299	53,079
Corporate bonds	13,528	13,194
Dematerialized commercial paper issued by domestic corporations and by foreign corporations with guarantees	40,616	38,991
Asset-backed securities	0	0
Dematerialized asset-backed commercial paper	2,748	2,638
Bonds issued by real estate investment corporations	93	91
Dematerialized commercial paper issued by real estate investment corporations	0	0
Foreign government/international financial institution bonds	0	0
Total bills	595	571
Bills (excluding commercial paper)	595	571
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	188,569	178,299
Loans on deeds to companies ⁶	35,063	30,901
Loans on deeds to real estate investment corporations	0	0
Loans on deeds to the government (including the government's special accounts)	140,360	136,149
Loans on deeds with government guarantees	2,067	2,005
Loans on deeds to municipal governments	11,080	9,245
Beneficial interests of a trust in housing loans	243,365	150,886

- 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 812,949 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 68 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 February 28, 2020)

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