

Collateral Accepted by the Bank of Japan¹
(As of September 30, 2020)

		100 million yen	
Categories of Collateral	Face value ²	Collateral value ³	
Total ⁴	1,581,974	1,399,861	
Total bonds	872,482	865,730	
Government securities	403,118	407,003	
Treasury discount bills ⁵	136,420	135,089	
Government-guaranteed bonds	70,042	69,430	
Government-guaranteed dematerialized commercial paper	0	0	
Municipal bonds	190,366	186,107	
Fiscal Investment and Loan Program (FILP) agency bonds	76,103	74,983	
Corporate bonds	71,686	69,486	
Dematerialized commercial paper issued by domestic corporations and by foreign corporations with guarantees	58,140	55,814	
Asset-backed securities	0	0	
Dematerialized asset-backed commercial paper	2,625	2,520	
Bonds issued by real estate investment corporations	401	387	
Dematerialized commercial paper issued by real estate investment corporations	0	0	
Foreign government/international financial institution bonds	0	0	
Total bills	547	525	
Bills (excluding commercial paper)	547	525	
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	286,652	271,784	
Loans on deeds to companies ⁶	42,047	36,979	
Loans on deeds to real estate investment corporations	0	0	
Loans on deeds to the government (including the government's special accounts)	223,754	217,042	
Loans on deeds with government guarantees	2,024	1,963	
Loans on deeds to municipal governments	18,826	15,800	
Beneficial interests of a trust in housing loans	422,294	261,822	

- 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 1,399,932 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 71 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 September 30, 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