

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

| Categories of Collateral | 100 million yen | |
|---|-------------------------|-------------------------------|
| | Face value ² | Collateral value ³ |
| Total ⁴ | 1,624,902 | 1,430,093 |
| Total bonds | 895,314 | 887,357 |
| Government securities | 404,109 | 407,629 |
| Treasury discount bills ⁵ | 140,105 | 138,740 |
| Government-guaranteed bonds | 71,283 | 70,631 |
| Government-guaranteed dematerialized commercial paper | 0 | 0 |
| Municipal bonds | 202,071 | 197,297 |
| Fiscal Investment and Loan Program (FILP) agency bonds | 79,226 | 77,982 |
| Corporate bonds | 75,183 | 72,911 |
| Dematerialized commercial paper issued by domestic corporations and by foreign corporations with guarantees | 60,210 | 57,802 |
| Asset-backed securities | 0 | 0 |
| Dematerialized asset-backed commercial paper | 2,716 | 2,607 |
| Bonds issued by real estate investment corporations | 515 | 497 |
| Dematerialized commercial paper issued by real estate investment corporations | 0 | 0 |
| Foreign government/international financial institution bonds | 0 | 0 |
| Total bills | 462 | 444 |
| Bills (excluding commercial paper) | 462 | 444 |
| 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 | 271,846 | 254,206 |
| Loans on deeds to companies ⁶ | 52,609 | 44,968 |
| Loans on deeds to real estate investment corporations | 0 | 0 |
| Loans on deeds to the government (including the government's special accounts) | 191,245 | 185,497 |
| Loans on deeds with government guarantees | 1,650 | 1,600 |
| Loans on deeds to municipal governments | 26,341 | 22,141 |
| Beneficial interests of a trust in housing loans | 457,280 | 288,086 |

- 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 1,430,164 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 December 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 |