Changes in Items in "Sources of Changes in Current Account Balances at the Bank of Japan and Market Operations"

In line with the implementation of "Principal Terms and Conditions for the Sale of Japanese Government Securities with Repurchase Agreements to Provide the Counterparties with Japanese Government Securities to Be Pledged as Collateral for the U.S. Dollar Funds-Supplying Operations", the Bank of Japan will change the formats of "Sources of Changes in Current Account Balances at the Bank of Japan and Market Operations." The details are as follows.

1. Daily data

The item "Securities lending to provide JGSs as collateral for the U.S. dollar funds-supplying operations" will be added to "BOJ Loans and Market Operations."

2. Monthly (final figures) data and long-term time-series data

The item "Securities lending to provide JGSs as collateral for the U.S. dollar funds-supplying operations" will be added to "BOJ Loans and Market Operations (excluding the Loan Support Program)" and "Amount outstanding." Please refer to the attachment for the new release format.

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Sources of Changes in Current Account Balances at the Bank of Japan and Market Operations (September, 2016)

<table>
<thead>
<tr>
<th>Banknotes*</th>
<th>Figures</th>
<th>Previous year</th>
</tr>
</thead>
<tbody>
<tr>
<td>Banknotes, end of month</td>
<td>100 million yen</td>
<td></td>
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</table>

Net change in reserve balances

<table>
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<tr>
<th>Reserve balances</th>
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Amount outstanding

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<th>Banknotes, average amount outstanding</th>
<th>(percent change from previous year)</th>
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Outright purchases of CP

Outright purchases of Corporate Bonds

Outright purchases of ETFs

Funds-supplying operations against pooled collateral (at All Offices)

Funds-supplying operations against pooled collateral (at Head Office)

Sales of JGSs under repurchase agreements

Purchases of JGSs under repurchase agreements

Outright sales of bills drawn by BOJ

Outright purchases of CP

Outright purchases of Corporate Bonds

Outright purchases of ETFs

Outright purchases of J-REITs

Funds-supplying operations to support financial institutions in disaster areas of the Kumamoto Earthquake

Funds-supplying operations to support financial institutions in disaster areas of the Kanto-Tokai Earthquake

Securities lending as a secondary source of JGSs

Securities lending to provide JGSs as collateral for the U.S. dollar funds-supplying operations

Fund-sourcing measures to support strengthening the foundations for economic growth

Fund-sourcing measures to stimulate bank lending

Net change in current account balances

U.S. dollar funds-supplying operations against pooled collateral (2.5 million dollars)

Notes:

1. Negative figures represent a net increase in banknotes in circulation.
2. Negative figures represent a net receipt of banknotes and others.
3. Negative figures represent a net repayment of JGBs in money markets.
4. For the amount outstanding of outright purchases of JGBs, see the “Monetary Base and the Bank of Japan’s Transactions.”
5. “Loans” in this chart means the loans under Complementary Lending Facility.
6. Figures do not include loans disbursed pursuant to “Special Rules for the U.S. Dollar Lending Arrangement to Enhance the Fund-Provisioning Measures to Support Strengthening the Foundations for Economic Growth.”
7. The amount outstanding of outright purchases, sales, and reacquisitions of Treasury discount bills is the amount redeemed at maturity or disposed of.
8. The amount outstanding of U.S. dollar-denominated loans based on “Principal Terms and Conditions for U.S. Dollar Funds-Supplying Operations against Pooled Collateral.”
9. The amount outstanding of U.S. dollar-denominated loans based on “Special Rules for the U.S. Dollar Lending Arrangement to Enhance the Fund-Provisioning Measures to Support Strengthening the Foundations for Economic Growth.”

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