Exposures of Japanese deposit-taking institutions to securitized products based on the leading practices summarized in the FSF report

As of the end-December 2008 (Figures in brackets are as of the end-September 2008) (Billion Yen)

	Exposures to subprime-related products											
	CDOs			RMBS			Others			Subtotal		
	Book value	Valuation profits/ losses	Realized profits/ losses	Book value	Valuation profits/ losses	Realized profits/ losses	Book value	Valuation profits/ losses	Realized profits/ losses	Book value	Valuation profits/ losses	Realized profits/ losses
Major Banks, etc.	111 (170)	－ 21 (－ 27)	－ 602 (－ 567)	300 (438)	－ 85 (－ 108)	－ 159 (－ 98)	85 (112)	－ 13 (－ 4)	－ 81 (－ 62)	496 (719)	－ 119 (－ 140)	－ 842 (－ 727)
Regional Banks	6 (8)	－ 1 (－ 1)	－ 48 (－ 47)	0 (0)	0 (－ 0)	0 (0)	33 (38)	－ 7 (－ 2)	－ 1 (0)	39 (46)	－ 7 (－ 3)	－ 48 (－ 47)
Cooperative Financial Institutions	3 (3)	－ 2 (－ 1)	－ 30 (－ 30)	0 (0)	0 (0)	0 (0)	27 (28)	－ 6 (－ 3)	1 (1)	30 (31)	－ 8 (－ 4)	－ 29 (－ 29)
Total	119 (181)	－ 23 (－ 29)	－ 680 (－ 644)	300 (438)	－ 85 (－ 108)	－ 159 (－ 98)	145 (178)	－ 26 (－ 9)	－ 80 (－ 61)	565 (797)	－ 134 (－ 147)	－ 919 (－ 803)

	CLOs,CDOs※			RMBS※			CMBS			Leveraged Loans		Total		
	Book value	Valuation profits/ losses	Realized profits/ losses	Book value	Valuation profits/ losses	Realized profits/ losses	Book value	Valuation profits/ losses	Realized profits/ losses	Book value	Realized profits/ losses	Book value	Valuation profits/ losses	Realized profits/ losses
Major Banks, etc.	5,054 (6,140)	－ 576 (－ 886)	－ 627 (－ 431)	3,379 (3,707)	－ 104 (－ 129)	－ 281 (－ 229)	2,082 (2,246)	－ 78 (－ 110)	－ 32 (－ 17)	4,813 (5,599)	－ 77 (－ 108)	15,823 (18,412)	－ 877 (－ 1,264)	－ 1,859 (－ 1,512)
	4,609 (5,661)	－ 554 (－ 865)	－ 583 (－ 408)	625 (879)	－ 104 (－ 122)	－ 284 (－ 230)	477 (603)	－ 59 (－ 92)	－ 21 (－ 14)	3,481 (4,245)	－ 59 (－ 87)	9,686 (12,107)	－ 835 (－1,219)	－ 1,788 (－1,466)
Regional Banks	172 (263)	－ 20 (－ 33)	－ 176 (－ 130)	894 (932)	－ 4 (－ 3)	24 (21)	395 (417)	－ 6 (－ 4)	8 (7)	13 (15)	1 (0)	1,513 (1,672)	－ 37 (－ 43)	－ 191 (－ 149)
	118 (195)	－ 14 (－ 31)	－ 171 (－ 128)	1 (1)	－ 0 (－ 0)	－ 0 (－ 0)	－ (－)	－ (－)	－ 0 (－ 0)	4 (5)	0 (0)	162 (247)	－ 22 (－ 34)	－ 219 (－ 175)
Cooperative Financial Institutions	1,025 (1,113)	－ 143 (－ 196)	－ 102 (－ 82)	798 (807)	－ 4 (－ 2)	9 (6)	195 (210)	－ 2 (－ 2)	5 (4)	23 (26)	0 (1)	2,071 (2,187)	－ 157 (－ 203)	－ 117 (－ 101)
	797 (878)	－ 124 (－ 185)	－ 98 (－ 82)	－ (－)	－ (0)	－ (0)	－ (－)	－ (－)	－ (－)	10 (11)	－ 0 (－ 0)	838 (920)	－ 132 (－ 188)	－ 128 (－ 111)
Total	6,251 (7,515)	－ 739 (－ 1,114)	－ 905 (－ 643)	5,072 (5,447)	－ 112 (－ 134)	－ 248 (－ 202)	2,671 (2,873)	－ 86 (－ 116)	－ 19 (－ 7)	4,849 (5,639)	－ 76 (－ 107)	19,408 (22,271)	－ 1,071 (－ 1,511)	－ 2,167 (－ 1,762)
	5,524 (6,733)	－ 692 (－ 1081)	－ 853 (－ 618)	626 (880)	－ 104 (－ 122)	－ 285 (－ 230)	477 (603)	－ 59 (－ 92)	－ 21 (－ 14)	3,495 (4,261)	－ 58 (－ 86)	10,686 (13,274)	－ 989 (－1,441)	－ 2,135 (－1,752)

	CDOs	RMBS	Others	Subtotal	CLOs,CDOs※	RMBS※	CMBS	Leveraged Loans	Total
(Reference) Loss Ratio	－ 86.77% (－ 79.78%)	－ 49.96% (－ 35.63%)	－ 44.65% (－ 25.02%)	－ 68.74% (－ 56.41%)	－ 22.24% (－ 21.07%)	－ 6.63% (－ 5.89%)	－ 4.36% (－ 4.60%)	－ 1.34% (－ 1.74%)	－ 14.30% (－ 13.07%)
					－ 23.48% (－ 22.60%)	－ 39.38% (－ 29.36%)	－ 15.92% (－ 17.16%)	－ 1.33% (－ 1.80%)	－ 23.04% (－ 20.25%)

Figures in inner columns represent the underlying assets of which were originated abroad.

※Excluding subprime-related products

Note 1: The above figures are based on interviews with individual institutions, and thus can be further revised in the process of examination by each institution.

Note 2: "Depreciation Ratio" is the percentage of sum of valuation profits/losses (as of the end-December), additional provisions and impairment (from April 1, 2007 to December 31, 2008) to the book value as of the beginning of the period.

Note 3: CDOs include the exposures to SIVs.

Note 4: RMBS does not include GSE MBS.

Note 5: While the definition of leveraged loans can vary depending on each financial institutions, it generally refers to loans to low-rated companies, including loans made for mergers and aquisitions.

Note 6: Apart from above figures, losses on CDS transactions with monoline insurers (about 30.0 billion yen) have been reported.