

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

As of the end-June 2009 (Figures in brackets are as of the end-March 2009)

(Billion Yen)

	Exposures to subprime-related products												CLOs,CDOs※			RMBS※			CMBS			Leveraged Loans		Total		
	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	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	Book value	Valuation profits/ losses	Realized profits/ losses	Book value	Valuation profits/ losses	Realized profits/ losses														
Major Banks, etc.	68 (75)	-6 (-7)	-648 (-615)	227 (250)	-48 (-66)	-220 (-215)	65 (72)	-9 (-11)	-86 (-85)	359 (397)	-62 (-83)	-953 (-916)	4,736 (4,865)	-329 (-434)	-698 (-694)	3,028 (3,122)	-42 (-74)	-347 (-332)	1,943 (1,972)	-40 (-45)	-58 (-51)	4,704 (4,782)	-170 (-152)	14,770 (15,138)	-474 (-637)	-2,226 (-2,144)
													4,363 (4,436)	-311 (-407)	-648 (-638)	514 (525)	-28 (-56)	-349 (-334)	459 (453)	-16 (-19)	-35 (-29)	3,442 (3,506)	-153 (-136)	9,137 (9,317)	-416 (-566)	-2,138 (-2,053)
Regional Banks	4 (5)	-0 (-0)	-48 (-49)	0 (0)	0 (0)	0 (0)	25 (26)	-5 (-5)	-4 (-3)	28 (31)	-5 (-6)	-52 (-52)	114 (150)	-5 (-13)	-198 (-189)	813 (848)	-6 (-7)	26 (27)	338 (347)	-8 (-6)	7 (6)	15 (13)	0 (0)	1,307 (1,389)	-23 (-32)	-216 (-208)
													69 (92)	-4 (-10)	-192 (-186)	1 (1)	-0 (-0)	-1 (-1)	- (-)	- (-)	- (-)	3 (4)	0 (0)	101 (127)	-9 (-8)	-245 (-239)
Cooperative Financial Institutions	1 (1)	-0 (-0)	-32 (-32)	0 (0)	0 (0)	0 (0)	18 (20)	-2 (-3)	-3 (-2)	19 (22)	-2 (-4)	-34 (-34)	927 (972)	-18 (-83)	-166 (-173)	739 (773)	-6 (-8)	21 (18)	166 (168)	-4 (-4)	6 (5)	21 (22)	0 (0)	1,872 (1,956)	-31 (-98)	-173 (-183)
													732 (763)	-23 (-79)	-151 (-157)	- (-)	- (-)	- (-)	- (-)	- (-)	- (-)	9 (9)	-0 (-0)	760 (794)	-25 (-83)	-186 (-191)
Total	73 (82)	-6 (-7)	-728 (-695)	227 (250)	-48 (-66)	-220 (-215)	107 (118)	-16 (-20)	-92 (-91)	407 (449)	-70 (-93)	-1,040 (-1,001)	5,777 (5,986)	-352 (-530)	-1,061 (-1,056)	4,579 (4,743)	-54 (-89)	-300 (-287)	2,447 (2,487)	-52 (-55)	-46 (-39)	4,740 (4,817)	-169 (-152)	17,949 (18,483)	-527 (-767)	-2,615 (-2,535)
													5,164 (5,291)	-338 (-495)	-991 (-981)	514 (526)	-28 (-57)	-350 (-334)	459 (453)	-16 (-19)	-35 (-29)	3,455 (3,519)	-153 (-136)	9,998 (10,239)	-451 (-657)	-2,569 (-2,483)
(Reference) Loss Ratio	-90.62% (-89.28%)			-55.50% (-56.16%)			-48.90% (-48.61%)			-74.20% (-72.76%)			-18.99% (-21.24%)			-6.11% (-6.55%)			-4.50% (-4.28%)			-2.97% (-2.68%)		-13.81% (-14.47%)		
													-19.71% (-22.09%)			-33.96% (-37.56%)			-10.01% (-9.83%)			-3.60% (-3.20%)		-21.42% (-22.52%)		

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 June 30, 2009) 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 acquisitions.

Note 6: Apart from above figures, losses on CDS transactions with monoline insurers (about 35.0 billion yen) have been reported.