

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

As of the end-September 2009 (Figures in brackets are as of the end-June 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.	60 (68)	0 (-6)	-642 (-648)	188 (227)	-19 (-48)	-229 (-220)	58 (65)	-1 (-9)	-88 (-86)	306 (359)	-19 (-62)	-958 (-953)	4,372 (4,736)	-234 (-329)	-689 (-698)	3,004 (3,028)	-15 (-42)	-339 (-347)	1,866 (1,943)	-40 (-40)	-64 (-58)	4,376 (4,704)	-142 (-170)	13,923 (14,770)	-308 (-474)	-2,192 (-2,226)
													4,030 (4,363)	-215 (-311)	-644 (-648)	545 (514)	-5 (-28)	-343 (-349)	431 (459)	-11 (-16)	-35 (-35)	3,164 (3,442)	-125 (-153)	8,476 (9,137)	-251 (-416)	-2,106 (-2,138)
Regional Banks	0 (4)	0 (-0)	-49 (-48)	0 (0)	0 (0)	0 (0)	21 (25)	-3 (-5)	-4 (-4)	21 (28)	-3 (-5)	-53 (-52)	93 (114)	-2 (-5)	-197 (-198)	767 (813)	-5 (-6)	29 (26)	323 (338)	-9 (-8)	7 (7)	14 (15)	0 (0)	1,217 (1,307)	-19 (-23)	-214 (-216)
													49 (69)	-2 (-4)	-191 (-192)	1 (1)	-0 (-0)	-1 (-1)	-	-	-	3 (3)	0 (0)	73 (101)	-6 (-9)	-245 (-245)
Cooperative Financial Institutions	0 (1)	0 (-0)	-32 (-32)	0 (0)	0 (0)	0 (0)	14 (18)	-1 (-2)	-3 (-3)	14 (19)	-1 (-2)	-35 (-34)	877 (927)	-4 (-18)	-161 (-166)	707 (739)	1 (-6)	22 (21)	162 (166)	-4 (-4)	6 (6)	20 (21)	1 (0)	1,780 (1,872)	-8 (-31)	-167 (-173)
													689 (732)	-10 (-23)	-146 (-151)	-	-	-	-	-	-	9 (9)	-0 (-0)	712 (760)	-12 (-25)	-182 (-186)
Total	61 (73)	0 (-6)	-722 (-728)	188 (227)	-19 (-48)	-229 (-220)	93 (107)	-5 (-16)	-95 (-92)	341 (407)	-24 (-70)	-1,046 (-1,040)	5,341 (5,777)	-240 (-352)	-1,046 (-1,061)	4,477 (4,579)	-18 (-54)	-288 (-300)	2,352 (2,447)	-53 (-52)	-51 (-46)	4,409 (4,740)	-141 (-169)	16,919 (17,949)	-335 (-527)	-2,573 (-2,615)
													4,768 (5,164)	-228 (-338)	-982 (-991)	545 (514)	-5 (-28)	-343 (-350)	431 (459)	-11 (-16)	-35 (-35)	3,176 (3,455)	-125 (-153)	9,261 (9,998)	-268 (-451)	-2,532 (-2,569)
(Reference) Loss Ratio	-91.19% (-90.62%)			-54.83% (-55.50%)			-46.76% (-48.90%)			-74.39% (-74.20%)			-18.34% (-18.99%)			-5.68% (-6.11%)			-4.47% (-4.50%)			-2.44% (-2.97%)		-13.41% (-13.81%)		
													-19.01% (-19.71%)			-32.90% (-33.96%)			-9.39% (-10.01%)			-2.86% (-3.60%)		-21.03% (-21.42%)		

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 September 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.