

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

As of the end-December 2009 (Figures in brackets are as of the end-September 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 (60)	6 (0)	-625 (-642)	171 (188)	-7 (-19)	-233 (-229)	57 (58)	-5 (-1)	-88 (-88)	288 (306)	-6 (-19)	-946 (-958)	4,325 (4,372)	-151 (-234)	-696 (-689)	2,918 (3,004)	-9 (-15)	-339 (-339)	1,775 (1,866)	-38 (-40)	-63 (-64)	4,463 (4,376)	-131 (-142)	13,768 (13,923)	-204 (-308)	-2,175 (-2,192)
													3,983 (4,030)	-149 (-215)	-658 (-644)	529 (545)	-3 (-5)	-343 (-343)	435 (431)	-12 (-11)	-32 (-35)	3,175 (3,164)	-112 (-125)	8,410 (8,476)	-170 (-251)	-2,090 (-2,106)
Regional Banks	0 (0)	0 (0)	-49 (-49)	0 (0)	0 (0)	0 (0)	20 (21)	-3 (-3)	-4 (-4)	20 (21)	-3 (-3)	-54 (-53)	75 (93)	-0 (-2)	-198 (-197)	747 (767)	-4 (-5)	30 (29)	306 (323)	-10 (-9)	7 (7)	19 (14)	0 (0)	1,167 (1,217)	-17 (-19)	-215 (-214)
													37 (49)	-1 (-2)	-194 (-191)	1 (1)	0 (-0)	-0 (-1)	- (-)	- (-)	- (-)	3 (3)	0 (0)	60 (73)	-3 (-6)	-248 (-245)
Cooperative Financial Institutions	0 (0)	-0 (0)	-31 (-32)	0 (0)	0 (0)	0 (0)	12 (14)	-0 (-1)	-3 (-3)	12 (14)	-0 (-1)	-35 (-35)	870 (877)	2 (-4)	-154 (-161)	678 (707)	-5 (1)	24 (22)	142 (162)	-4 (-4)	6 (6)	17 (20)	1 (1)	1,719 (1,780)	-8 (-8)	-157 (-167)
													691 (689)	-5 (-10)	-140 (-146)	- (-)	- (-)	- (-)	- (-)	- (-)	- (-)	7 (9)	-0 (-0)	710 (712)	-5 (-12)	-176 (-182)
Total	60 (61)	6 (0)	-706 (-722)	171 (188)	-7 (-19)	-233 (-229)	88 (93)	-8 (-5)	-95 (-95)	320 (341)	-10 (-24)	-1,034 (-1,046)	5,269 (5,341)	-149 (-240)	-1,048 (-1,046)	4,342 (4,477)	-18 (-18)	-284 (-288)	2,222 (2,352)	-52 (-53)	-51 (-51)	4,500 (4,409)	-130 (-141)	16,654 (16,919)	-228 (-335)	-2,548 (-2,573)
													4,711 (4,768)	-154 (-228)	-992 (-982)	530 (545)	-3 (-5)	-343 (-343)	435 (431)	-12 (-11)	-32 (-35)	3,185 (3,176)	-112 (-125)	9,180 (9,261)	-179 (-268)	-2,514 (-2,532)
(Reference) Loss Ratio	-90.31% (-91.19%)			-54.18% (-54.83%)			-50.02% (-46.76%)			-74.18% (-74.39%)			-17.06% (-18.34%)			-5.48% (-5.68%)			-5.07% (-4.47%)			-2.29% (-2.44%)		-12.69% (-13.41%)		
													-18.05% (-19.01%)			-27.91% (-32.90%)			-8.66% (-9.39%)			-2.63% (-2.86%)		-18.71% (-21.03%)		

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 Dec 31, 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.