

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

As of the end-March 2010 (Figures in brackets are as of the end-December 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.	23 (60)	9 (6)	-627 (-625)	167 (171)	-1 (-7)	-227 (-233)	135 (57)	-3 (-5)	-87 (-88)	325 (288)	5 (-6)	-941 (-946)	4,037 (4,325)	-103 (-151)	-717 (-696)	2,774 (2,918)	-5 (-9)	-343 (-339)	1,601 (1,775)	-42 (-38)	-89 (-63)	4,088 (4,463)	-127 (-131)	12,824 (13,768)	-145 (-204)	-2,216 (-2,175)
													3,705 (3,983)	-105 (-149)	-681 (-658)	450 (529)	2 (-3)	-345 (-343)	395 (435)	-8 (-12)	-51 (-32)	3,004 (3,175)	-102 (-112)	7,877 (8,410)	-106 (-170)	-2,119 (-2,090)
Regional Banks	0 (0)	0 (0)	-49 (-49)	0 (0)	0 (0)	0 (0)	19 (20)	-2 (-3)	-4 (-4)	19 (20)	-2 (-3)	-54 (-54)	71 (75)	2 (-0)	-195 (-198)	713 (747)	-4 (-4)	32 (30)	275 (306)	-10 (-10)	4 (7)	19 (19)	0 (0)	1,097 (1,167)	-14 (-17)	-212 (-215)
													32 (37)	1 (-1)	-190 (-194)	1 (1)	-0 (-0)	-0 (-0)	- (-)	- (-)	- (-)	3 (3)	0 (0)	55 (60)	-2 (-3)	-244 (-248)
Cooperative Financial Institutions	0 (0)	-0 (-0)	-31 (-31)	0 (0)	0 (0)	0 (0)	12 (12)	-0 (-0)	-3 (-3)	12 (12)	-0 (-0)	-35 (-35)	836 (870)	13 (2)	-167 (-154)	644 (678)	-2 (-5)	26 (24)	132 (142)	-4 (-4)	6 (6)	15 (17)	1 (1)	1,638 (1,719)	7 (-8)	-169 (-157)
													660 (691)	6 (-5)	-154 (-140)	- (-)	- (-)	- (-)	- (-)	- (-)	- (-)	7 (7)	-0 (-0)	678 (710)	5 (-5)	-188 (-176)
Total	23 (60)	9 (6)	-707 (-706)	167 (171)	-1 (-7)	-227 (-233)	166 (88)	-5 (-8)	-95 (-95)	355 (320)	3 (-10)	-1,029 (-1,034)	4,943 (5,269)	-88 (-149)	-1,078 (-1,048)	4,131 (4,342)	-10 (-18)	-285 (-284)	2,008 (2,222)	-56 (-52)	-78 (-51)	4,122 (4,500)	-126 (-130)	15,559 (16,654)	-152 (-228)	-2,597 (-2,548)
													4,397 (4,711)	-99 (-154)	-1,024 (-992)	450 (530)	2 (-3)	-346 (-343)	395 (435)	-8 (-12)	-51 (-32)	3,013 (3,185)	-102 (-112)	8,610 (9,180)	-103 (-179)	-2,552 (-2,514)
(Reference) Loss Ratio	-95.05% (-90.31%)			-52.24% (-54.18%)			-31.51% (-50.02%)			-70.85% (-74.18%)			-17.24% (-17.06%)			-5.78% (-5.48%)			-6.97% (-5.07%)			-2.31% (-2.29%)		-13.17% (-12.69%)		
													-17.97% (-18.05%)			-30.59% (-27.91%)			-12.51% (-8.66%)			-2.32% (-2.63%)		-20.32% (-18.71%)		

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-March), additional provisions and impairment (from April 1, 2007 to March 31, 2010) 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 44.0 billion yen) have been reported.