

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

As of the end-September 2010 (Figures in brackets are as of the end-June 2010) (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.	12	12	-634	123	13	-229	145	-2	-86	281	23	-949	3,294	-51	-712	2,435	39	-322	1,321	-51	-108	3,772	-130		11,102	-40	-2,220
	(16)	(8)	(-642)	(152)	(7)	(-229)	(132)	(-2)	(-87)	(300)	(13)	(-958)	(3,533)	(-93)	(-725)	(2,532)	(19)	(-337)	(1,468)	(-42)	(-100)	(3,927)	(-124)		(11,759)	(-103)	(-2,244)
Regional Banks	0	0	-49	0	0	0	15	-2	-5	15	-2	-54	53	3	-191	656	0	33	201	-9	1	20	0		945	-8	-211
	(0)	(0)	(-49)	(0)	(0)	(0)	(16)	(-2)	(-5)	(16)	(-2)	(-54)	(64)	(2)	(-193)	(683)	(-1)	(34)	(262)	(-10)	(4)	(18)	(0)		(1,044)	(-11)	(-209)
Cooperative Financial Institutions	0	-0	-31	0	0	0	10	-0	-4	10	-0	-35	702	9	-156	581	-0	29	101	-4	7	17	1		1,411	5	-155
	(0)	(-0)	(-31)	(0)	(0)	(0)	(10)	(-0)	(-3)	(10)	(-0)	(-34)	(760)	(8)	(-166)	(614)	(-1)	(27)	(130)	(-4)	(6)	(15)	(1)		(1,529)	(3)	(-166)
Total	13	12	-714	123	13	-229	170	-4	-95	305	22	-1,038	4,048	-40	-1,060	3,672	39	-260	1,622	-64	-100	3,809	-128		13,457	-43	-2,586
	(16)	(8)	(-722)	(152)	(7)	(-229)	(159)	(-4)	(-95)	(327)	(11)	(-1,046)	(4,356)	(-83)	(-1,084)	(3,829)	(16)	(-276)	(1,860)	(-56)	(-90)	(3,960)	(-123)		(14,332)	(-112)	(-2,619)
													3,028	-57	-676	295	28	-327	324	-5	-51	2,634	-86		6,561	-10	-2,088
													(3,240)	(-97)	(-682)	(331)	(2)	(-341)	(347)	(-7)	(-53)	(2,748)	(-98)		(6,966)	(-89)	(-2,132)
													22	1	-187	1	0	-0	-	-	-0	3	0		40	-1	-242
													(29)	(0)	(-189)	(1)	(-0)	(-0)	-	-	(-0)	(3)	(0)		(49)	(-1)	(-243)
													573	-1	-147	-	-	-	-	-	-	11	-0		594	-1	-182
													(609)	(-2)	(-153)	-	-	-	-	-	-	(8)	(-0)		(627)	(-2)	(-188)
													3,623	-56	-1,010	295	28	-327	324	-5	-51	2,647	-86		7,194	-12	-2,511
													(3,878)	(-98)	(-1,024)	(331)	(2)	(-341)	(347)	(-7)	(-53)	(2,759)	(-98)		(7,642)	(-92)	(-2,563)

(Reference) Loss Ratio	-96.15% (-96.18%)	-55.22% (-52.53%)	-30.15% (-32.08%)	-72.27% (-72.04%)	-17.92% (-18.20%)	-4.97% (-5.62%)	-9.93% (-8.04%)	-2.55% (-2.28%)	-14.02% (-13.91%)
					-19.18% (-19.41%)	-31.33% (-35.72%)	-13.83% (-14.03%)	-2.02% (-2.33%)	-21.65% (-22.01%)

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-September), additional provisions and impairment (from April 1, 2007 to September 30, 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.