

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	0	-642	188	-19	-229	58	-1	-88	306	-19	-958	4,372	-234	-689	3,004	-15	-339	1,866	-40	-64	4,376	-142	13,923	-308	-2,192
	(68)	(-6)	(-648)	(227)	(-48)	(-220)	(65)	(-9)	(-86)	(359)	(-62)	(-953)	(4,736)	(-329)	(-698)	(3,028)	(-42)	(-347)	(1,943)	(-40)	(-58)	(4,704)	(-170)	(14,770)	(-474)	(-2,226)
Regional Banks	0	0	-49	0	0	0	21	-3	-4	21	-3	-53	93	-2	-197	767	-5	29	323	-9	7	14	0	1,217	-19	-214
	(4)	(-0)	(-48)	(0)	(0)	(0)	(25)	(-5)	(-4)	(28)	(-5)	(-52)	(114)	(-5)	(-198)	(813)	(-6)	(26)	(338)	(-8)	(7)	(15)	(0)	(1,307)	(-23)	(-216)
Cooperative Financial Institutions	0	0	-32	0	0	0	14	-1	-3	14	-1	-35	877	-4	-161	707	1	22	162	-4	6	20	1	1,780	-8	-167
	(1)	(-0)	(-32)	(0)	(0)	(0)	(18)	(-2)	(-3)	(19)	(-2)	(-34)	(927)	(-18)	(-166)	(739)	(-6)	(21)	(166)	(-4)	(6)	(21)	(0)	(1,872)	(-31)	(-173)
Total	61	0	-722	188	-19	-229	93	-5	-95	341	-24	-1,046	5,341	-240	-1,046	4,477	-18	-288	2,352	-53	-51	4,409	-141	16,919	-335	-2,573
	(73)	(-6)	(-728)	(227)	(-48)	(-220)	(107)	(-16)	(-92)	(407)	(-70)	(-1,040)	(5,777)	(-352)	(-1,061)	(4,579)	(-54)	(-300)	(2,447)	(-52)	(-46)	(4,740)	(-169)	(17,949)	(-527)	(-2,615)
(Reference) Loss Ratio	-91.19%			-54.83%			-46.76%			-74.39%			-18.34%			-5.68%			-4.47%			-2.44%		-13.41%		
	(-90.62%)			(-55.50%)			(-48.90%)			(-74.20%)			(-18.99%)			(-6.11%)			(-4.50%)			(-2.97%)		(-13.81%)		
	-19.01%			-32.90%			-9.39%			-2.86%			-19.01%			-32.90%			-9.39%			-2.86%		-21.03%		
	(-19.71%)			(-33.96%)			(-10.01%)			(-3.60%)		(-19.71%)			(-33.96%)			(-10.01%)			(-3.60%)		(-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.