

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	6	-625	171	-7	-233	57	-5	-88	288	-6	-946	4,325	-151	-696	2,918	-9	-339	1,775	-38	-63	4,463	-131	13,768	-204	-2,175
	(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)
Regional Banks	0	0	-49	0	0	0	20	-3	-4	20	-3	-54	75	-0	-198	747	-4	30	306	-10	7	19	0	1,167	-17	-215
	(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)
Cooperative Financial Institutions	0	-0	-31	0	0	0	12	-0	-3	12	-0	-35	870	2	-154	678	-5	24	142	-4	6	17	1	1,719	-8	-157
	(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)
Total	60	6	-706	171	-7	-233	88	-8	-95	320	-10	-1,034	5,269	-149	-1,048	4,342	-18	-284	2,222	-52	-51	4,500	-130	16,654	-228	-2,548
	(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)
(Reference) Loss Ratio	-90.31%			-54.18%			-50.02%			-74.18%			-17.06%			-5.48%			-5.07%			-2.29%		-12.69%		
	(-91.19%)			(-54.83%)			(-46.76%)			(-74.39%)			(-18.34%)			(-5.68%)			(-4.47%)			(-2.44%)		(-13.41%)		
													-18.05%			-27.91%			-8.66%			-2.63%		-18.71%		
													(-19.01%)			(-32.90%)			(-9.39%)			(-2.86%)		(-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.