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

As of the end-June 2010 (Figures in brackets are as of the end-March 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	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	Realized profits/ losses	Book value	Valuation profits/ losses	Realized profits/ losses
Major Banks, etc.	16 (23)	8 (9)	−642 (−630)	152 (167)	7 (−1)	−229 (−227)	132 (135)	−2 (−3)	−87 (−87)	300 (325)	13 (5)	−958 (−944)	3,533 (4,038)	−93 (−103)	−725 (−719)	2,532 (2,774)	19 (2)	−337 (−339)	1,468 (1,598)	−42 (−43)	−100 (−88)	3,927 (4,087)	−124 (−127)	11,759 (12,821)	−103 (−139)	−2,244 (−2,217)
													3,240 (3,705)	−97 (−105)	−682 (−683)	331 (449)	2 (8)	−341 (−341)	347 (395)	−7 (−8)	−53 (−51)	2,748 (3,004)	−98 (−102)	6,966 (7,877)	−89 (−100)	−2,132 (−2,120)
Regional Banks	0 (0)	0 (0)	−49 (−49)	0 (0)	0 (0)	0 (0)	16 (19)	−2 (−2)	−5 (−4)	16 (19)	−2 (−2)	−54 (−54)	64 (71)	2 (2)	−193 (−195)	683 (713)	−1 (−4)	34 (32)	262 (275)	−10 (−10)	4 (4)	18 (19)	0 (0)	1,044 (1,097)	−11 (−14)	−209 (−212)
													29 (32)	0 (1)	−189 (−190)	1 (1)	−0 (−0)	−0 (−0)	− −	− −	−0 (−0)	3 (3)	0 (0)	49 (55)	−1 (−2)	−243 (−244)
Cooperative Financial Institutions	0 (0)	−0 (−0)	−30 (−31)	0 (0)	0 (0)	0 (0)	10 (12)	−0 (−0)	−3 (−3)	10 (12)	−0 (−0)	−33 (−35)	760 (836)	8 (13)	−166 (−167)	614 (644)	−1 (−2)	27 (26)	130 (132)	−4 (−4)	6 (6)	15 (15)	1 (1)	1,529 (1,638)	3 (7)	−165 (−169)
													609 (660)	−2 (6)	−153 (−154)	− −	− −	− −	− −	− −	− −	8 (7)	−0 (−0)	627 (678)	−2 (5)	−187 (−188)
Total	16 (23)	8 (9)	−721 (−711)	152 (167)	7 (−1)	−229 (−227)	159 (166)	−4 (−5)	−95 (−95)	327 (355)	11 (3)	−1,045 (−1,033)	4,356 (4,944)	−83 (−88)	−1,084 (−1,081)	3,829 (4,130)	16 (−4)	−276 (−281)	1,860 (2,005)	−56 (−57)	−90 (−78)	3,960 (4,121)	−123 (−126)	14,332 (15,556)	−112 (−146)	−2,618 (−2,598)
													3,878 (4,397)	−98 (−99)	−1,024 (−1,026)	331 (449)	2 (8)	−341 (−341)	347 (395)	−7 (−8)	−53 (−51)	2,759 (3,013)	−98 (−101)	7,642 (8,609)	−92 (−96)	−2,562 (−2,553)
(Reference) Loss Ratio	−96.18% (−95.06%)			−52.53% (−52.24%)			−32.08% (−31.50%)			−72.04% (−70.91%)			−18.20% (−17.00%)			−5.62% (−5.64%)			−8.04% (−7.04%)			−2.28% (−2.31%)		−13.91% (−13.10%)		
														−19.41% (−17.75%)			−35.72% (−29.86%)			−14.03% (−12.51%)			−2.33% (−2.32%)		−22.01% (−20.18%)	

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-June), additional provisions and impairment (from April 1, 2007 to June 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 aquisitions.

Note 6: Apart from above figures, losses on CDS transactions with monoline insurers (about 44.0 billion yen) have been reported.