

Components of Securitized Products

Type of product		Definition
Asset-Backed Bonds (ABB)	MBS issued by JHFA	Mortgage-backed securities issued by <i>Japan Housing Finance Agency</i> (former <i>Government Housing Loan Corporation</i>)
	ABB backed by real estate properties	Privately placed ABB backed by real estate properties — Estimates based on information of each bond published by <i>Japan Securities Depository Center</i> .
	Other ABB	ABB other than those categorized above — This category includes: (a) publicly placed ABB (" <i>Issuing, redemption and outstanding amounts of bonds</i> " published by <i>Japan Securities dealers Association</i>); (b) privately placed ABB backed by monetary claims (estimates based on information of each bond published by <i>Japan Securities Depository Center</i>); and (c) Mortgage securities.
ABCP		Commercial papers issued by SPCs — Source data are taken from " <i>Outstanding amounts of CP by issuers' category</i> " published by <i>Japan Securities Depository Center</i> .
Trust beneficiary rights		Trust beneficiary rights backed by monetary claims — Source data are research results by <i>Bank of Japan</i> .
	Of which backed by housing loans	Trust beneficiary rights backed by housing loans — Source data are research results by <i>Bank of Japan</i> .
	Of which backed by loans to companies and governments	Trust beneficiary rights backed by loans to companies and governments — Source data are research results by <i>Bank of Japan</i> .
	Of which backed by accounts receivable	Trust beneficiary rights backed by accounts receivable — Source data are research results by <i>Bank of Japan</i> .
	Of which backed by lease and consumer credits	Trust beneficiary rights backed by lease and consumer credits — Source data are research results by <i>Bank of Japan</i> .