

**Selected Financial Information**  
**under Japanese GAAP**  
**For the Three Months Ended June 30, 2015**

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(\*1) “MUFG” means Mitsubishi UFJ Financial Group, Inc.

(\*2) “BTMU” means The Bank of Tokyo-Mitsubishi UFJ, Ltd.

(\*3) “MUTB” means Mitsubishi UFJ Trust and Banking Corporation.

(\*4) “BTMU and MUTB Combined” means simple sum of “BTMU” and “MUTB” without consolidation processes.

## 1. Financial Results

## MUFG Consolidated

(in billions of yen)

	For the three months ended		Increase (Decrease) (A) - (B)
	June 30, 2015 (A)	June 30, 2014 (B)	
Gross profits	1,070.0	967.4	102.5
Gross profits before credit costs for trust accounts	1,070.0	967.4	102.5
Net interest income	545.3	490.7	54.6
Trust fees	27.1	24.8	2.2
Credit costs for trust accounts (1)	-	-	-
Net fees and commissions	305.9	284.5	21.4
Net trading profits	83.5	59.5	23.9
Net other business profits	108.0	107.8	0.2
Net gains (losses) on debt securities	79.3	85.4	(6.0)
General and administrative expenses	653.1	628.2	24.9
Amortization of goodwill	4.4	3.8	0.6
Net business profits before credit costs for trust accounts, provision for general allowance for credit losses and amortization of goodwill	421.3	343.0	78.2
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	416.8	339.2	77.5
Provision for general allowance for credit losses (2)	-	-	-
Net business profits*	416.8	339.2	77.5
Net non-recurring gains (losses)	68.1	55.6	12.4
Credit costs (3)	(75.0)	(28.2)	(46.8)
Losses on loan write-offs	(36.6)	(28.1)	(8.5)
Provision for specific allowance for credit losses	-	-	-
Other credit costs	(38.4)	(0.0)	(38.3)
Reversal of allowance for credit losses (4)	21.6	5.8	15.8
Reversal of reserve for contingent losses included in credit costs (5)	-	0.4	(0.4)
Gains on loans written-off (6)	13.7	14.4	(0.7)
Net gains (losses) on equity securities	31.6	17.9	13.7
Gains on sales of equity securities	41.7	22.5	19.2
Losses on sales of equity securities	(3.8)	(4.0)	0.2
Losses on write-down of equity securities	(6.2)	(0.4)	(5.7)
Profits (losses) from investments in affiliates	85.7	44.8	40.8
Other non-recurring gains (losses)	(9.4)	0.3	(9.8)
Ordinary profits	485.0	394.9	90.0
Net extraordinary gains (losses)	(36.9)	(33.9)	(2.9)
Net gains (losses) on change in equity	(36.0)	(33.2)	(2.7)
Income before income taxes and others	448.0	360.9	87.1
Income taxes-current	107.6	81.2	26.4
Income taxes-deferred	28.0	16.4	11.5
Total taxes	135.7	97.7	38.0
Profits	312.3	263.2	49.1
Profits attributable to non-controlling interests	34.6	22.7	11.8
Profits attributable to owners of parent	277.7	240.4	37.2

Note:

\* Net business profits = Banking subsidiaries' net business profits + Other consolidated entities' gross profits - Other consolidated entities' general and administrative expenses - Other consolidated entities' provision for general allowance for credit losses - Amortization of goodwill - Inter-company transactions

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)+(6)	(39.6)	(7.4)	(32.2)
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## BTMU and MUTB Combined

(in billions of yen)

	For the three months ended		Increase (Decrease) (A) - (B)
	June 30, 2015 (A)	June 30, 2014 (B)	
Gross profits	658.0	598.7	59.3
Gross profits before credit costs for trust accounts	658.0	598.7	59.3
Net interest income	393.3	328.5	64.8
Trust fees	20.5	18.8	1.6
Credit costs for trust accounts (1)	-	-	-
Net fees and commissions	130.1	129.2	0.8
Net trading profits	19.7	23.4	(3.7)
Net other business profits	94.2	98.5	(4.3)
Net gains (losses) on debt securities	76.3	84.7	(8.3)
General and administrative expenses	332.5	346.0	(13.5)
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	325.5	252.6	72.8
Provision for general allowance for credit losses (2)	-	-	-
Net business profits	325.5	252.6	72.8
Net non-recurring gains (losses)	10.8	24.3	(13.4)
Credit costs (3)	(54.0)	(10.0)	(43.9)
Losses on loan write-offs	(15.8)	(9.9)	(5.9)
Provision for specific allowance for credit losses	-	-	-
Other credit costs	(38.1)	(0.0)	(38.0)
Reversal of allowance for credit losses (4)	37.2	25.3	11.9
Reversal of reserve for contingent losses included in credit costs (5)	0.5	2.1	(1.6)
Gains on loans written-off (6)	3.1	3.0	0.1
Net gains (losses) on equity securities	26.2	10.9	15.2
Gains on sales of equity securities	36.1	15.2	20.8
Losses on sales of equity securities	(3.6)	(3.9)	0.2
Losses on write-down of equity securities	(6.2)	(0.3)	(5.8)
Other non-recurring gains (losses)	(2.3)	(7.1)	4.8
Ordinary profits	336.3	276.9	59.3
Net extraordinary gains (losses)	17.7	(0.4)	18.1
Gains on sales of equity securities of subsidiaries	18.3	-	18.3
Income before income taxes	354.1	276.5	77.5
Income taxes-current	95.5	90.6	4.9
Income taxes-deferred	10.8	(14.1)	24.9
Total taxes	106.3	76.5	29.8
Net income	247.7	199.9	47.7

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)+(6)	(13.0)	20.5	(33.6)
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## BTMU Non-consolidated

(in billions of yen)

	For the three months ended		Increase (Decrease) (A) - (B)
	June 30, 2015 (A)	June 30, 2014 (B)	
Gross profits	564.7	513.2	51.5
Net interest income	336.3	287.5	48.8
Net fees and commissions	110.3	110.0	0.2
Net trading profits	18.7	13.2	5.5
Net other business profits	99.3	102.4	(3.1)
Net gains (losses) on debt securities	80.2	80.5	(0.2)
General and administrative expenses	287.5	300.6	(13.1)
Amortization of goodwill	0.0	0.0	0.0
Net business profits before provision for general allowance for credit losses and amortization of goodwill	277.3	212.7	64.6
Net business profits before provision for general allowance for credit losses	277.2	212.6	64.6
Provision for general allowance for credit losses (1)	-	-	-
Net business profits	277.2	212.6	64.6
Net non-recurring gains (losses)	11.8	17.1	(5.3)
Credit costs (2)	(53.8)	(9.9)	(43.8)
Losses on loan write-offs	(15.7)	(9.9)	(5.7)
Provision for specific allowance for credit losses	-	-	-
Other credit costs	(38.1)	(0.0)	(38.1)
Reversal of allowance for credit losses (3)	36.9	23.0	13.9
Reversal of reserve for contingent losses included in credit costs (4)	0.3	2.1	(1.8)
Gains on loans written-off (5)	3.1	2.9	0.2
Net gains (losses) on equity securities	28.3	5.6	22.6
Gains on sales of equity securities	35.3	9.8	25.4
Losses on sales of equity securities	(1.5)	(3.9)	2.3
Losses on write-down of equity securities	(5.4)	(0.2)	(5.1)
Other non-recurring gains (losses)	(3.0)	(6.6)	3.6
Ordinary profits	289.1	229.8	59.3
Net extraordinary gains (losses)	17.8	(0.4)	18.3
Gains on sales of equity securities of subsidiaries	18.3	-	18.3
Income before income taxes	307.0	229.3	77.6
Income taxes-current	83.7	76.5	7.1
Income taxes-deferred	9.5	(13.9)	23.5
Total taxes	93.3	62.6	30.6
Net income	213.7	166.7	46.9

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)	(13.3)	18.1	(31.5)
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## MUTB Non-consolidated

(in billions of yen)

	For the three months ended		Increase (Decrease) (A) - (B)
	June 30, 2015 (A)	June 30, 2014 (B)	
Gross profits	93.2	85.4	7.8
Gross profits before credit costs for trust accounts	93.2	85.4	7.8
Trust fees	20.5	18.8	1.6
Credit costs for trust accounts (1)	-	-	-
Net interest income	56.9	41.0	15.9
Net fees and commissions	19.8	19.2	0.6
Net trading profits	0.9	10.1	(9.2)
Net other business profits	(5.0)	(3.8)	(1.1)
Net gains (losses) on debt securities	(3.8)	4.2	(8.0)
General and administrative expenses	45.0	45.4	(0.3)
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	48.2	40.0	8.2
Provision for general allowance for credit losses (2)	-	-	-
Net business profits	48.2	40.0	8.2
Net non-recurring gains (losses)	(1.0)	7.1	(8.1)
Credit costs (3)	(0.1)	(0.0)	(0.1)
Losses on loan write-offs	(0.1)	(0.0)	(0.1)
Provision for specific allowance for credit losses	-	-	-
Other credit costs	-	(0.0)	0.0
Reversal of allowance for credit losses (4)	0.3	2.3	(2.0)
Reversal of reserve for contingent losses included in credit costs (5)	0.1	-	0.1
Gains on loans written-off (6)	0.0	0.1	(0.0)
Net gains (losses) on equity securities	(2.1)	5.2	(7.3)
Gains on sales of equity securities	0.8	5.4	(4.6)
Losses on sales of equity securities	(2.1)	(0.0)	(2.0)
Losses on write-down of equity securities	(0.8)	(0.1)	(0.7)
Other non-recurring gains (losses)	0.7	(0.5)	1.2
Ordinary profits	47.2	47.1	0.0
Net extraordinary gains (losses)	(0.1)	0.0	(0.1)
Income before income taxes	47.0	47.1	(0.0)
Income taxes-current	11.8	14.0	(2.2)
Income taxes-deferred	1.2	(0.1)	1.3
Total taxes	13.0	13.9	(0.8)
Net income	34.0	33.2	0.7

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)+(6)	0.3	2.3	(2.0)
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**2. Non Performing Loans Based on the Financial Reconstruction Law****BTMU and MUTB Combined including Trust Account**

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Bankrupt or De facto Bankrupt	125.7	89.8
Doubtful	566.3	571.4
Special Attention	519.7	561.9
Non Performing Loans	1,211.7	1,223.2
Total loans	107,037.7	105,335.6
Non Performing Loans / Total loans	1.13 %	1.16 %

**BTMU Non-consolidated**

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Bankrupt or De facto Bankrupt	123.8	87.9
Doubtful	549.1	549.6
Special Attention	496.4	539.3
Non Performing Loans	1,169.4	1,176.9
Total loans	93,853.1	92,293.9
Non Performing Loans / Total loans	1.24 %	1.27 %

**MUTB Non-consolidated**

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Bankrupt or De facto Bankrupt	1.8	1.8
Doubtful	17.0	21.6
Special Attention	22.5	21.8
Non Performing Loans	41.5	45.4
Total loans	13,158.6	13,014.6
Non Performing Loans / Total loans	0.31 %	0.34 %

**MUTB Non-consolidated: Trust Account**

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Bankrupt or De facto Bankrupt	0.0	0.0
Doubtful	0.1	0.1
Special Attention	0.6	0.7
Non Performing Loans	0.8	0.9
Total loans	25.9	27.0
Non Performing Loans / Total loans	3.15 %	3.41 %

### 3. Securities

#### MUFG Consolidated

The tables include negotiable certificates of deposit in “Cash and due from banks”, beneficiary rights to the trust in “Monetary claims bought” and others in addition to “Securities”.

(in billions of yen)

	As of June 30, 2015		As of March 31, 2015	
	Amount on consolidated balance sheet	Differences	Amount on consolidated balance sheet	Differences
Debt securities being held to maturity	4,071.3	58.1	4,133.6	53.7

(in billions of yen)

	As of June 30, 2015		As of March 31, 2015	
	Amount on consolidated balance sheet	Differences	Amount on consolidated balance sheet	Differences
Other securities	62,210.8	3,796.5	69,336.2	4,133.2
Domestic equity securities	5,954.6	3,174.3	5,721.3	2,930.0
Domestic bonds	33,576.8	254.6	36,520.2	326.3
Other	22,679.3	367.4	27,094.6	876.8
Foreign equity securities	196.6	64.3	191.4	58.4
Foreign bonds	18,290.4	169.6	22,564.9	597.3
Other	4,192.2	133.4	4,338.2	220.9



**BTMU Non-consolidated**

The tables include negotiable certificates of deposit in “Cash and due from banks”, beneficiary rights to the trust in “Monetary claims bought” and others in addition to “Securities”.

(in billions of yen)

	As of June 30, 2015		As of March 31, 2015	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Debt securities being held to maturity	2,942.9	31.8	3,102.2	37.8
Stocks of subsidiaries and affiliates	843.4	(2.7)	865.6	206.0

(in billions of yen)

	As of June 30, 2015		As of March 31, 2015	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Other securities	43,098.4	2,823.8	48,785.0	3,073.2
Domestic equity securities	4,874.4	2,502.2	4,673.9	2,291.3
Domestic bonds	27,205.3	202.5	29,967.1	275.0
Other	11,018.7	118.9	14,143.9	506.7
Foreign equity securities	185.7	59.6	178.5	53.5
Foreign bonds	7,883.7	38.6	10,872.2	352.5
Other	2,949.2	20.6	3,093.0	100.5

**MUTB Non-consolidated**

The tables include beneficiary rights to the trust in “Monetary claims bought” in addition to “Securities”.

(in billions of yen)

	As of June 30, 2015		As of March 31, 2015	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Debt securities being held to maturity	24.9	0.0	24.9	0.0
Stocks of subsidiaries and affiliates	57.7	125.2	57.7	133.9

(in billions of yen)

	As of June 30, 2015		As of March 31, 2015	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Other securities	15,619.3	889.5	16,903.4	966.8
Domestic equity securities	1,132.0	607.3	1,081.8	556.0
Domestic bonds	6,396.7	51.5	6,479.4	50.3
Other	8,090.5	230.6	9,342.1	360.4
Foreign equity securities	0.0	0.0	0.0	0.0
Foreign bonds	7,205.5	121.8	8,455.7	243.3
Other	884.9	108.7	886.3	117.0

**4. ROE****MUFG Consolidated**

(%)

	For the three months ended June 30, 2015	For the three months ended June 30, 2014
ROE	9.03	8.56

Note:

ROE is computed as follows:

$$\frac{\begin{aligned} &(\text{profits attributable to owners of parent} \times 4) \\ &- \text{Equivalent of annual dividends on nonconvertible preferred stocks} \end{aligned}}{\begin{aligned} &\{(\text{Total shareholders' equity at the beginning of the period} - \text{Number of nonconvertible} \\ &\text{preferred stocks at the beginning of the period} \times \text{Issue price} + \text{Foreign currency} \\ &\text{translation adjustments at the beginning of the period}) + (\text{Total shareholders' equity at} \\ &\text{the end of the period} - \text{Number of nonconvertible preferred stocks at the end of the} \\ &\text{period} \times \text{Issue price} + \text{Foreign currency translation adjustments at the end of the} \\ &\text{period})\} / 2 \end{aligned}} \times 100$$

**5. Average Interest Rate Spread****BTMU and MUTB Combined**

(Domestic business segment) (percentage per annum)

	For the three months ended June 30, 2015	For the three months ended June 30, 2014
Average interest rate on loans and bills discounted	0.93	1.01
Average interest rate on deposits and NCD	0.04	0.05
Interest rate spread	0.88	0.96

(After excluding loans to the Japanese government and governmental organizations) (percentage per annum)

Average interest rate on loans and bills discounted	1.06	1.16
Interest rate spread	1.02	1.11

**BTMU Non-consolidated**

(Domestic business segment) (percentage per annum)

	For the three months ended June 30, 2015	For the three months ended June 30, 2014
Average interest rate on loans and bills discounted	0.97	1.05
Average interest rate on deposits and NCD	0.03	0.03
Interest rate spread	0.93	1.02

(After excluding loans to the Japanese government and governmental organizations) (percentage per annum)

Average interest rate on loans and bills discounted	1.14	1.24
Interest rate spread	1.11	1.20

**MUTB Non-consolidated**

(Domestic business segment) (percentage per annum)

	For the three months ended June 30, 2015	For the three months ended June 30, 2014
Average interest rate on loans and bills discounted	0.68	0.78
Average interest rate on deposits and NCD	0.13	0.14
Interest rate spread	0.55	0.63

(After excluding loans to the Japanese government and governmental organizations) (percentage per annum)

Average interest rate on loans and bills discounted	0.68	0.78
Interest rate spread	0.55	0.63

## 6. Loans and Deposits

### BTMU and MUTB Combined

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Deposits (ending balance)	139,666.7	137,332.3
Deposits (average balance)	137,964.8	132,006.8
Loans (ending balance)	97,156.2	95,350.2
Loans (average balance)	97,069.0	94,794.2

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Domestic deposits (ending balance)*	118,445.4	117,864.3
Individuals	70,508.9	70,415.1

Note:

\* Amounts do not include negotiable certificates of deposit and JOM accounts.

### BTMU Non-consolidated

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Deposits (ending balance)	126,750.9	124,590.9
Deposits (average balance)	125,064.1	119,381.2
Loans (ending balance)	84,421.1	82,740.3
Loans (average balance)	84,391.2	82,699.4

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Domestic deposits (ending balance)*	107,023.4	106,458.7
Individuals	62,322.9	62,194.0

Note:

\* Amounts do not include negotiable certificates of deposit and JOM accounts.

### MUTB Non-consolidated

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Deposits (ending balance)	12,915.8	12,741.4
Deposits (average balance)	12,900.7	12,625.6
Loans (ending balance)	12,735.0	12,609.8
Loans (average balance)	12,677.8	12,094.8

(in billions of yen)

	As of June 30, 2015	As of March 31, 2015
Domestic deposits (ending balance)*	11,422.0	11,405.5
Individuals	8,186.0	8,221.1

Note:

\* Amounts do not include negotiable certificates of deposit and JOM accounts.

**7. Statements of Trust Assets and Liabilities****MUTB Non-consolidated**

Including trust assets under service-shared co-trusteeship

(in billions of yen)	As of March 31, 2015	As of June 30, 2015
<b>Assets:</b>		
Loans and bills discounted	112.3	114.5
Securities	58,086.9	56,376.6
Beneficiary rights to the trust	49,353.2	53,196.3
Securities held in custody accounts	3,172.3	3,592.2
Monetary claims	10,619.0	10,302.7
Tangible fixed assets	10,805.0	10,944.0
Intangible fixed assets	192.5	193.9
Other claims	5,040.4	4,381.4
Call loans	2,307.4	2,259.5
Due from banking account	3,184.7	3,574.8
Cash and due from banks	3,449.1	3,532.9
Total	146,323.3	148,469.3
<b>Liabilities:</b>		
Money trusts	23,452.5	21,270.7
Pension trusts	15,360.6	15,512.1
Property formation benefit trusts	8.3	8.3
Investment trusts	48,930.3	52,794.5
Money entrusted other than money trusts	3,218.8	3,522.1
Securities trusts	5,066.0	5,420.0
Monetary claim trusts	10,266.6	9,891.3
Equipment trusts	44.4	42.4
Land and fixtures trusts	82.3	82.4
Composite trusts	39,893.1	39,925.1
Total	146,323.3	148,469.3

Note: The table shown above includes master trust assets under the service-shared co-trusteeship between MUTB and The Master Trust Bank of Japan, Ltd.

**(Reference)****Exposure to “Securitized Products and Related Investments”**

Our exposure to securitized products and related investments as of the end of June 2015 is outlined below. (Figures are on a managerial basis and rounded off to billion yen or to the second decimal point of trillion yen)

## 1. Balance, net unrealized gains (losses), realized gains (losses)

(1) The balance as of the end of June 2015 was ¥3.32 trillion in total, a decrease of ¥0.07 trillion from the balance as of the end of March 2015, mainly due to a decrease in CLOs.

(2) Net unrealized losses were ¥4 billion, worsened by ¥1 billion compared to the end of March 2015.

(3) P/L impact for the quarter ended June 30, 2015 was nil.

	Balance <sup>1</sup>		Net unrealized gains (losses)		of which securities being held to maturity <sup>2</sup>	
	Balance	Change from end of March 2015	Net unrealized gains (losses)	Change from end of March 2015	Balance	Net unrealized gains (losses)
RMBS	20	(1)	4	0	0	0
Sub-prime RMBS	0	0	0	0	0	0
CMBS	417	12	(4)	(7)	217	(3)
CLOs	2,805	(73)	(7)	6	1,836	(4)
Other securitized products (card, etc.)	74	(12)	2	0	20	0
CDOs	0	0	0	0	0	0
Sub-prime ABS CDOs	0	0	0	0	0	0
SIV	0	0	0	0	0	0
<b>Total</b>	<b>3,316</b>	<b>(74)</b>	<b>(4)</b>	<b>(1)</b>	<b>2,074</b>	<b>(8)</b>

1. Balance is the amount after impairment and before deducting net unrealized gains (losses).

The above table does not include mortgage-backed securities arranged and guaranteed by U.S. government sponsored enterprises, etc., Japanese RMBS such as Japanese Housing Finance Agency securities, and products held by funds such as investment trusts. These are also applicable to the tables in this document.

2. Following the publication of "Tentative Solution on Reclassification of Debt Securities" (Practical Issue Task Force No.26, The Accounting Standards Board of Japan, December 5, 2008), some of our securitized products were reclassified into "securities being held to maturity" from "securities available for sale" at and after the end of January 2009. The balance and net unrealized gains (losses) of the securities being held to maturity in the above table are based on book value before reclassification.

## 2. Distribution by rating

(1) AAA-rated products accounted for 87% of our investments in securitized products as of the end of June 2015, unchanged from the end of March 2015. The volume of holdings of high-rated securitized product decreased, while the total volume of holdings of securitized product also decreased, resulted unchange in the the ratio.

(2) AAA and AA-rated products accounted for 98% of our investments in securitized products.

	Distribution by rating						
	AAA	AA	A	BBB	BB or lower	Unrated	Total
RMBS	2	3	0	10	5	0	20
Sub-prime RMBS	0	0	0	0	0	0	0
CMBS	174	243	0	0	0	0	417
CLOs	2,679	80	44	2	0	0	2,805
Other securitized products (card, etc.)	21	24	0	0	0	29	74
CDOs	0	0	0	0	0	0	0
Sub-prime ABS CDOs	0	0	0	0	0	0	0
SIV	0	0	0	0	0	0	0
<b>Total</b>	<b>2,876</b>	<b>349</b>	<b>44</b>	<b>13</b>	<b>5</b>	<b>29</b>	<b>3,316</b>
Percentage of total	87%	11%	1%	0%	0%	1%	100%
Percentage of total (End of March 2015)	87%	10%	1%	0%	0%	1%	100%

## 3. Credit exposure related to leveraged loan (LBO loan)

- (1) We are not engaged in origination or distribution of securitized products relating to LBO loans, and therefore, there is no balance of LBO loans for securitization.
- (2) The following table shows the balances of LBO loans as of the end of June 2015.

(¥bn)

	Americas	Europe	Asia	Japan	Total	Change from end of March 2015
LBO Loan <sup>3</sup> (Balance on a commitment basis)	16	130	0	337	484	10
Balance on a booking basis	5	106	0	308	419	13

<sup>3</sup> Includes balance after refinancing. (Figures are rounded off.)

## 4. Special Purpose Entities (SPEs)

- (1) We are engaged in sponsoring ABCP issuance for securitizing our clients' assets.
- (2) The balance of assets purchased by ABCP conduits (special purpose companies for issuing ABCP) as of the end of June 2015 was ¥4.66 trillion (including ¥2.53 trillion in overseas).
- (3) The purchased assets are mainly receivables and they do not include residential mortgages.

End

< Terminology >

RMBS	: Asset-backed securities collateralized by residential mortgages
CMBS	: Asset-backed securities collateralized by commercial mortgages
CLOs	: Collateralized loan obligations backed by whole commercial loans, revolving credit facilities, or letters of credit
CDOs	: Structured credit securities backed by a pool of securities, loans, or credit default swaps
ABS CDOs	: Collateralized debt obligations backed by asset backed securities
SIVs	: Investment companies established mainly for gaining profit margin by raising funds through subordinated notes and short-term CPs, etc. and investing in relatively long-term securitized products and bonds, etc.
LBO Loans	: Loans collateralized by assets and/or future cash flows of an acquired company
ABCP	: Commercial papers issued by a Special Purposed Company (SPC) collateralized by receivables