

**Selected Financial Information**  
**under Japanese GAAP**  
**For the Nine Months Ended December 31, 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 nine months ended		Increase (Decrease) (A) - (B)
	December 31, 2015 (A)	December 31, 2014 (B)	
Gross profits	3,096.5	3,113.0	(16.5)
Gross profits before credit costs for trust accounts	3,096.5	3,112.6	(16.0)
Net interest income	1,596.0	1,588.7	7.2
Trust fees	84.6	80.3	4.3
Credit costs for trust accounts (1)	0.0	0.4	(0.4)
Net fees and commissions	954.8	934.1	20.6
Net trading profits	257.4	252.0	5.3
Net other business profits	203.6	257.7	(54.1)
Net gains (losses) on debt securities	93.5	129.8	(36.3)
General and administrative expenses	1,927.6	1,894.2	33.3
Amortization of goodwill	12.5	12.2	0.3
Net business profits before credit costs for trust accounts, provision for general allowance for credit losses and amortization of goodwill	1,181.5	1,230.6	(49.0)
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	1,168.9	1,218.3	(49.3)
Provision for general allowance for credit losses (2)	-	-	-
Net business profits*	1,168.9	1,218.8	(49.8)
Net non-recurring gains (losses)	171.8	265.5	(93.6)
Credit costs (3)	(136.7)	(101.8)	(34.9)
Losses on loan write-offs	(97.1)	(87.1)	(9.9)
Provision for specific allowance for credit losses	-	-	-
Other credit costs	(39.6)	(14.7)	(24.9)
Reversal of allowance for credit losses (4)	34.7	84.4	(49.6)
Reversal of reserve for contingent losses included in credit costs (5)	-	2.1	(2.1)
Gains on loans written-off (6)	42.8	45.6	(2.7)
Net gains (losses) on equity securities	63.6	78.9	(15.3)
Gains on sales of equity securities	85.6	93.2	(7.5)
Losses on sales of equity securities	(13.2)	(10.6)	(2.6)
Losses on write-down of equity securities	(8.7)	(3.6)	(5.1)
Profits (losses) from investments in affiliates	191.3	161.5	29.7
Other non-recurring gains (losses)	(24.0)	(5.4)	(18.5)
Ordinary profits	1,340.8	1,484.3	(143.5)
Net extraordinary gains (losses)	(43.5)	(73.5)	30.0
Net gains (losses) on change in equity	(36.0)	(23.6)	(12.3)
Settlement package	-	(37.0)	37.0
Income before income taxes and others	1,297.2	1,410.7	(113.4)
Income taxes-current	270.5	306.7	(36.1)
Income taxes-deferred	84.2	76.4	7.7
Total taxes	354.8	383.2	(28.3)
Profits	942.4	1,027.5	(85.1)
Profits attributable to non-controlling interests	90.1	100.5	(10.4)
Profits attributable to owners of parent	852.2	926.9	(74.6)

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)	(59.1)	30.9	(90.0)
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## BTMU and MUTB Combined

(in billions of yen)

	For the nine months ended		Increase (Decrease) (A) - (B)
	December 31, 2015 (A)	December 31, 2014 (B)	
Gross profits	1,776.7	1,871.7	(94.9)
Gross profits before credit costs for trust accounts	1,776.7	1,871.2	(94.5)
Net interest income	1,027.9	1,064.5	(36.6)
Trust fees	65.3	62.0	3.3
Credit costs for trust accounts (1)	0.0	0.4	(0.4)
Net fees and commissions	426.6	434.4	(7.8)
Net trading profits	96.0	112.1	(16.0)
Net other business profits	160.6	198.4	(37.8)
Net gains (losses) on debt securities	86.5	127.6	(41.0)
General and administrative expenses	996.0	1,024.4	(28.4)
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	780.6	846.7	(66.0)
Provision for general allowance for credit losses (2)	-	-	-
Net business profits	780.7	847.2	(66.5)
Net non-recurring gains (losses)	86.0	135.1	(49.1)
Credit costs (3)	(67.9)	(36.1)	(31.7)
Losses on loan write-offs	(26.9)	(20.6)	(6.2)
Provision for specific allowance for credit losses	-	-	-
Other credit costs	(41.0)	(15.5)	(25.5)
Reversal of allowance for credit losses (4)	80.8	109.3	(28.5)
Reversal of reserve for contingent losses included in credit costs (5)	0.2	5.7	(5.5)
Gains on loans written-off (6)	13.2	13.4	(0.1)
Net gains (losses) on equity securities	56.3	52.3	3.9
Gains on sales of equity securities	77.1	67.3	9.7
Losses on sales of equity securities	(12.3)	(9.2)	(3.1)
Losses on write-down of equity securities	(8.4)	(5.7)	(2.6)
Other non-recurring gains (losses)	3.3	(9.5)	12.8
Ordinary profits	866.7	982.4	(115.6)
Net extraordinary gains (losses)	14.3	(44.8)	59.2
Net gains (losses) on disposition of fixed assets	(4.4)	(2.5)	(1.8)
Losses on impairment of fixed assets	(1.5)	(5.2)	3.6
Gains on sales of equity securities of subsidiaries	18.3	-	18.3
Gains on sales of equity securities of affiliates	1.9	-	1.9
Settlement package	-	(37.0)	37.0
Income before income taxes	881.1	937.5	(56.4)
Income taxes-current	198.4	258.1	(59.7)
Income taxes-deferred	70.3	31.3	39.0
Total taxes	268.7	289.4	(20.7)
Net income	612.3	648.0	(35.7)

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)+(6)	26.3	92.8	(66.4)
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## BTMU Non-consolidated

(in billions of yen)

	For the nine months ended		Increase (Decrease) (A) - (B)
	December 31, 2015 (A)	December 31, 2014 (B)	
Gross profits	1,507.4	1,601.2	(93.8)
Net interest income	890.6	932.7	(42.0)
Net fees and commissions	356.3	368.4	(12.0)
Net trading profits	77.2	85.4	(8.1)
Net other business profits	183.0	214.6	(31.5)
Net gains (losses) on debt securities	89.3	131.7	(42.3)
General and administrative expenses	857.5	886.2	(28.6)
Amortization of goodwill	0.2	0.2	0.0
Net business profits before provision for general allowance for credit losses and amortization of goodwill	650.0	715.2	(65.1)
Net business profits before provision for general allowance for credit losses	649.8	715.0	(65.1)
Provision for general allowance for credit losses (1)	-	-	-
Net business profits	649.8	715.0	(65.1)
Net non-recurring gains (losses)	78.9	104.4	(25.5)
Credit costs (2)	(67.8)	(35.8)	(31.9)
Losses on loan write-offs	(26.8)	(20.6)	(6.1)
Provision for specific allowance for credit losses	-	-	-
Other credit costs	(41.0)	(15.1)	(25.8)
Reversal of allowance for credit losses (3)	79.6	96.1	(16.5)
Reversal of reserve for contingent losses included in credit costs (4)	-	5.1	(5.1)
Gains on loans written-off (5)	13.0	12.8	0.1
Net gains (losses) on equity securities	52.2	41.7	10.4
Gains on sales of equity securities	68.8	54.4	14.4
Losses on sales of equity securities	(9.2)	(7.3)	(1.9)
Losses on write-down of equity securities	(7.3)	(5.3)	(2.0)
Other non-recurring gains (losses)	1.8	(15.6)	17.5
Ordinary profits	728.7	819.5	(90.7)
Net extraordinary gains (losses)	15.0	(38.6)	53.6
Net gains (losses) on disposition of fixed assets	(4.3)	(0.9)	(3.4)
Losses on impairment of fixed assets	(0.9)	(0.6)	(0.3)
Gains on sales of equity securities of subsidiaries	18.3	-	18.3
Gains on sales of equity securities of affiliates	1.9	-	1.9
Settlement package	-	(37.0)	37.0
Income before income taxes	743.7	780.8	(37.0)
Income taxes-current	167.6	214.3	(46.7)
Income taxes-deferred	60.4	27.0	33.4
Total taxes	228.0	241.4	(13.3)
Net income	515.7	539.4	(23.7)

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)	24.8	78.3	(53.5)
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## MUTB Non-consolidated

(in billions of yen)

	For the nine months ended		Increase (Decrease) (A) - (B)
	December 31, 2015 (A)	December 31, 2014 (B)	
Gross profits	269.3	270.4	(1.1)
Gross profits before credit costs for trust accounts	269.3	269.9	(0.6)
Trust fees	65.3	62.0	3.3
Credit costs for trust accounts (1)	0.0	0.4	(0.4)
Net interest income	137.3	131.8	5.4
Net fees and commissions	70.2	66.0	4.2
Net trading profits	18.7	26.6	(7.8)
Net other business profits	(22.4)	(16.1)	(6.2)
Net gains (losses) on debt securities	(2.7)	(4.0)	1.2
General and administrative expenses	138.4	138.2	0.2
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	130.8	131.7	(0.8)
Provision for general allowance for credit losses (2)	-	-	-
Net business profits	130.8	132.2	(1.3)
Net non-recurring gains (losses)	7.1	30.6	(23.5)
Credit costs (3)	(0.1)	(0.3)	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)	(0.3)	0.3
Reversal of allowance for credit losses (4)	1.2	13.1	(11.9)
Reversal of reserve for contingent losses included in credit costs (5)	0.2	0.5	(0.3)
Gains on loans written-off (6)	0.2	0.5	(0.3)
Net gains (losses) on equity securities	4.1	10.6	(6.4)
Gains on sales of equity securities	8.2	12.9	(4.6)
Losses on sales of equity securities	(3.1)	(1.8)	(1.2)
Losses on write-down of equity securities	(1.0)	(0.4)	(0.6)
Other non-recurring gains (losses)	1.4	6.0	(4.6)
Ordinary profits	137.9	162.9	(24.9)
Net extraordinary gains (losses)	(0.6)	(6.2)	5.5
Net gains (losses) on disposition of fixed assets	(0.0)	(1.6)	1.5
Losses on impairment of fixed assets	(0.5)	(4.5)	4.0
Income before income taxes	137.3	156.6	(19.3)
Income taxes-current	30.7	43.7	(12.9)
Income taxes-deferred	9.8	4.3	5.5
Total taxes	40.6	48.0	(7.3)
Net income	96.6	108.6	(11.9)

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)+(6)	1.5	14.4	(12.9)
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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 December 31, 2015	As of March 31, 2015
Bankrupt or De facto Bankrupt	119.1	89.8
Doubtful	519.2	571.4
Special Attention	484.5	561.9
Non Performing Loans	1,122.9	1,223.2
Total loans	110,098.0	105,335.6
Non Performing Loans / Total loans	1.01 %	1.16 %

**BTMU Non-consolidated**

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Bankrupt or De facto Bankrupt	117.2	87.9
Doubtful	502.9	549.6
Special Attention	463.0	539.3
Non Performing Loans	1,083.1	1,176.9
Total loans	96,389.0	92,293.9
Non Performing Loans / Total loans	1.12 %	1.27 %

**MUTB Non-consolidated**

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Bankrupt or De facto Bankrupt	1.9	1.8
Doubtful	16.1	21.6
Special Attention	21.0	21.8
Non Performing Loans	39.0	45.4
Total loans	13,685.0	13,014.6
Non Performing Loans / Total loans	0.28 %	0.34 %

**MUTB Non-consolidated: Trust Account**

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Bankrupt or De facto Bankrupt	0.0	0.0
Doubtful	0.1	0.1
Special Attention	0.5	0.7
Non Performing Loans	0.6	0.9
Total loans	23.9	27.0
Non Performing Loans / Total loans	2.65 %	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 December 31, 2015		As of March 31, 2015	
	Amount on consolidated balance sheet	Differences	Amount on consolidated balance sheet	Differences
Debt securities being held to maturity	4,003.1	60.9	4,133.6	53.7

(in billions of yen)

	As of December 31, 2015		As of March 31, 2015	
	Amount on consolidated balance sheet	Differences	Amount on consolidated balance sheet	Differences
Other securities	60,760.9	3,491.2	69,336.2	4,133.2
Domestic equity securities	5,714.2	2,977.0	5,721.3	2,930.0
Domestic bonds	28,150.5	361.2	36,520.2	326.3
Other	26,896.1	152.9	27,094.6	876.8
Foreign equity securities	132.6	2.4	191.4	58.4
Foreign bonds	23,144.8	127.5	22,564.9	597.3
Other	3,618.6	23.0	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 December 31, 2015		As of March 31, 2015	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Debt securities being held to maturity	2,754.8	37.7	3,102.2	37.8
Stocks of subsidiaries and affiliates	843.4	(141.7)	865.6	206.0

(in billions of yen)

	As of December 31, 2015		As of March 31, 2015	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Other securities	41,431.7	2,590.7	48,785.0	3,073.2
Domestic equity securities	4,654.1	2,310.7	4,673.9	2,291.3
Domestic bonds	22,313.0	305.6	29,967.1	275.0
Other	14,464.5	(25.6)	14,143.9	506.7
Foreign equity securities	123.0	(2.9)	178.5	53.5
Foreign bonds	11,923.5	19.4	10,872.2	352.5
Other	2,418.0	(42.1)	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 December 31, 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
Stocks of subsidiaries and affiliates	57.7	66.4	57.7	133.9

(in billions of yen)

	As of December 31, 2015		As of March 31, 2015	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Other securities	15,888.7	821.1	16,903.4	966.8
Domestic equity securities	1,113.6	599.1	1,081.8	556.0
Domestic bonds	5,864.0	54.7	6,479.4	50.3
Other	8,911.1	167.1	9,342.1	360.4
Foreign equity securities	0.0	0.0	0.0	0.0
Foreign bonds	8,144.8	103.2	8,455.7	243.3
Other	766.2	63.9	886.3	117.0

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

(%)

	For the nine months ended December 31, 2015	For the nine months ended December 31, 2014
ROE	9.16	10.68

Note:

ROE is computed as follows:

$$\frac{\begin{aligned} &(\text{profits attributable to owners of parent} \times 4/3) \\ &- \text{Equivalent of annual dividends on nonconvertible preferred stocks} \end{aligned}}{\begin{aligned} &\{(\text{Total shareholders' equity at the beginning of the period} - \text{Number of nonconvertible} \\ &\text{preferred stocks at the beginning of the period} \times \text{Issue price} + \text{Foreign currency} \\ &\text{translation adjustments at the beginning of the period}) + (\text{Total shareholders' equity at} \\ &\text{the end of the period} - \text{Number of nonconvertible preferred stocks at the end of the} \\ &\text{period} \times \text{Issue price} + \text{Foreign currency translation adjustments at the end of the} \\ &\text{period})\} / 2 \end{aligned}} \times 100$$

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

(Domestic business segment) (percentage per annum)

	For the nine months ended December 31, 2015	For the nine months ended December 31, 2014
Average interest rate on loans and bills discounted	0.89	0.99
Average interest rate on deposits and NCD	0.04	0.04
Interest rate spread	0.85	0.94

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

Average interest rate on loans and bills discounted	1.04	1.13
Interest rate spread	1.00	1.08

**BTMU Non-consolidated**

(Domestic business segment) (percentage per annum)

	For the nine months ended December 31, 2015	For the nine months ended December 31, 2014
Average interest rate on loans and bills discounted	0.93	1.03
Average interest rate on deposits and NCD	0.03	0.03
Interest rate spread	0.90	1.00

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

Average interest rate on loans and bills discounted	1.12	1.21
Interest rate spread	1.09	1.17

**MUTB Non-consolidated**

(Domestic business segment) (percentage per annum)

	For the nine months ended December 31, 2015	For the nine months ended December 31, 2014
Average interest rate on loans and bills discounted	0.67	0.76
Average interest rate on deposits and NCD	0.13	0.13
Interest rate spread	0.54	0.62

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

Average interest rate on loans and bills discounted	0.67	0.76
Interest rate spread	0.54	0.62

**6. Loans and Deposits****BTMU and MUTB Combined**

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Deposits (ending balance)	141,051.9	137,332.3
Deposits (average balance)	138,161.4	132,006.8
Loans (ending balance)	100,121.1	95,350.2
Loans (average balance)	97,918.6	94,794.2

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Domestic deposits (ending balance)*	118,248.2	117,864.3
Individuals	71,916.5	70,415.1

Note:

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

**BTMU Non-consolidated**

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Deposits (ending balance)	128,205.3	124,590.9
Deposits (average balance)	125,379.3	119,381.2
Loans (ending balance)	86,887.8	82,740.3
Loans (average balance)	85,164.2	82,699.4

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Domestic deposits (ending balance)*	106,867.6	106,458.7
Individuals	63,959.7	62,194.0

Note:

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

**MUTB Non-consolidated**

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Deposits (ending balance)	12,846.6	12,741.4
Deposits (average balance)	12,782.1	12,625.6
Loans (ending balance)	13,233.2	12,609.8
Loans (average balance)	12,754.3	12,094.8

(in billions of yen)

	As of December 31, 2015	As of March 31, 2015
Domestic deposits (ending balance)*	11,380.6	11,405.5
Individuals	7,956.7	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 December 31, 2015
<b>Assets:</b>		
Loans and bills discounted	112.3	139.2
Securities	58,086.9	52,912.2
Beneficiary rights to the trust	49,353.2	59,527.1
Securities held in custody accounts	3,172.3	3,696.4
Monetary claims	10,619.0	9,731.6
Tangible fixed assets	10,805.0	11,339.0
Intangible fixed assets	192.5	198.7
Other claims	5,040.4	5,623.8
Call loans	2,307.4	2,395.1
Due from banking account	3,184.7	2,469.4
Cash and due from banks	3,449.1	3,893.7
<b>Total</b>	<b>146,323.3</b>	<b>151,926.8</b>
<b>Liabilities:</b>		
Money trusts	23,452.5	19,873.4
Pension trusts	15,360.6	14,868.2
Property formation benefit trusts	8.3	7.8
Investment trusts	48,930.3	59,153.3
Money entrusted other than money trusts	3,218.8	3,641.4
Securities trusts	5,066.0	5,735.3
Monetary claim trusts	10,266.6	9,276.7
Equipment trusts	44.4	59.3
Land and fixtures trusts	82.3	68.2
Composite trusts	39,893.1	39,242.7
<b>Total</b>	<b>146,323.3</b>	<b>151,926.8</b>

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 December 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 December 2015 was ¥3.17 trillion in total, a decrease of ¥0.22 trillion from the balance as of the end of March 2015, mainly due to a decrease in CLOs.
- (2) Net unrealized losses were ¥22 billion, worsened by ¥19 billion compared to the end of March 2015.
- (3) P/L impact for the quarter ended December 31, 2015 was small, an increase of ¥0.2 billion.

	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	Balance	Change from end of March 2015	Balance	Net unrealized gains (losses)
RMBS	18	(3)	0	(4)	0	0
Sub-prime RMBS	0	0	0	0	0	0
CMBS	399	(7)	(6)	(9)	210	(4)
CLOs	2,702	(176)	(17)	(4)	1,634	(9)
Other securitized products (card, etc.)	54	(32)	1	(2)	18	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>3,173</b>	<b>(217)</b>	<b>(22)</b>	<b>(19)</b>	<b>1,862</b>	<b>(13)</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 88% of our investments in securitized products as of the end of December 2015, an increase of 1 percentage point 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 in an increase in the ratio.
- (2) AAA and AA-rated products accounted for 99% of our investments in securitized products.

	(¥bn)						
	AAA	AA	A	BBB	BB or lower	Unrated	Total
RMBS	4	1	0	9	4	0	18
Sub-prime RMBS	0	0	0	0	0	0	0
CMBS	159	240	0	0	0	0	399
CLOs	2,588	76	35	3	0	0	2,702
Other securitized products (card, etc.)	28	24	0	1	0	2	54
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>2,778</b>	<b>340</b>	<b>36</b>	<b>12</b>	<b>5</b>	<b>2</b>	<b>3,173</b>
Percentage of total	88%	11%	1%	0%	0%	0%	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 December 2015.

(¥bn)

	Americas	Europe	Asia	Japan	Total	Change from end of March 2015
LBO Loan <sup>3</sup> (Balance on a commitment basis)	7	149	0	408	564	90
Balance on a booking basis	7	123	0	379	509	103

<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 December 2015 was ¥4.81 trillion (including ¥2.60 trillion in overseas).

(3) The purchased assets are mainly receivables.

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