

Selected Financial Information
under Japanese GAAP
For the Three Months Ended June 30, 2014



Mitsubishi UFJ Financial Group, Inc.

[Contents]

1. Financial Results	[MUFG Consolidated]*1[BTMU and MUTB Combined]*2*3*4 [BTMU Non-consolidated][MUTB Non-consolidated]	-----	1
2. Non Performing Loans Based on the Financial Reconstruction Law	[BTMU and MUTB Combined including Trust Account] [BTMU Non-consolidated][MUTB Non-consolidated] [MUTB Non-consolidated : Trust Account]	-----	5
3. Securities	[MUFG Consolidated] [BTMU Non-consolidated][MUTB Non-consolidated]	-----	6
4. ROE	[MUFG Consolidated]	-----	9
5. Average Interest Rate Spread	[BTMU and MUTB Combined] [BTMU Non-consolidated][MUTB Non-consolidated]	-----	10
6. Loans and Deposits	[BTMU and MUTB Combined] [BTMU Non-consolidated][MUTB Non-consolidated]	-----	11
7. Statements of Trust Assets and Liabilities	[MUTB Non-consolidated]	-----	12
(Reference)			
Exposure to “Securitized Products and Related Investments”		-----	13

(*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, 2014 (A)	June 30, 2013 (B)	
Gross profits	967.4	948.9	18.5
Gross profits before credit costs for trust accounts	967.4	948.9	18.5
Net interest income	490.7	441.3	49.3
Trust fees	24.8	24.9	(0.0)
Credit costs for trust accounts (1)	-	-	-
Net fees and commissions	284.5	270.7	13.7
Net trading profits	59.5	81.5	(22.0)
Net other business profits	107.8	130.3	(22.4)
Net gains (losses) on debt securities	85.4	67.5	17.9
General and administrative expenses	628.2	566.5	61.6
Amortization of goodwill	3.8	8.4	(4.5)
Net business profits before credit costs for trust accounts, provision for general allowance for credit losses and amortization of goodwill	343.0	390.7	(47.7)
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	339.2	382.3	(43.1)
Provision for general allowance for credit losses (2)	-	14.8	(14.8)
Net business profits*	339.2	397.2	(57.9)
Net non-recurring gains (losses)	55.6	23.4	32.2
Credit costs (3)	(28.2)	(45.5)	17.3
Losses on loan write-offs	(28.1)	(27.3)	(0.8)
Provision for specific allowance for credit losses	-	(16.3)	16.3
Other credit costs	(0.0)	(1.8)	1.8
Reversal of allowance for credit losses (4)	5.8	-	5.8
Reversal of reserve for contingent losses included in credit costs (5)	0.4	0.3	0.1
Gains on loans written-off (6)	14.4	14.8	(0.4)
Net gains (losses) on equity securities	17.9	12.8	5.1
Gains on sales of equity securities	22.5	23.9	(1.4)
Losses on sales of equity securities	(4.0)	(3.7)	(0.2)
Losses on write-down of equity securities	(0.4)	(7.3)	6.8
Profits (losses) from investments in affiliates	44.8	39.6	5.2
Other non-recurring gains (losses)	0.3	1.2	(0.9)
Ordinary profits	394.9	420.6	(25.7)
Net extraordinary gains (losses)	(33.9)	(26.8)	(7.1)
Losses on change in equity	(33.2)	-	(33.2)
Settlement package	-	(24.5)	24.5
Income before income taxes and others	360.9	393.7	(32.8)
Income taxes-current	81.2	98.0	(16.8)
Income taxes-deferred	16.4	(2.6)	19.0
Total taxes	97.7	95.4	2.2
Income before minority interests	263.2	298.3	(35.0)
Minority interests	22.7	43.0	(20.2)
Net income	240.4	255.2	(14.7)

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)	(7.4)	(15.4)	7.9
--	-------	--------	-----

BTMU and MUTB Combined

(in billions of yen)

	For the three months ended		Increase (Decrease) (A) - (B)
	June 30, 2014 (A)	June 30, 2013 (B)	
Gross profits	598.7	580.7	17.9
Gross profits before credit costs for trust accounts	598.7	580.7	17.9
Net interest income	328.5	316.1	12.4
Trust fees	18.8	18.2	0.6
Credit costs for trust accounts (1)	-	-	-
Net fees and commissions	129.2	119.3	9.8
Net trading profits	23.4	6.1	17.3
Net other business profits	98.5	120.9	(22.3)
Net gains (losses) on debt securities	84.7	57.1	27.5
General and administrative expenses	346.0	325.6	20.4
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	252.6	255.1	(2.4)
Provision for general allowance for credit losses (2)	-	11.0	(11.0)
Net business profits	252.6	266.2	(13.5)
Net non-recurring gains (losses)	24.3	(27.4)	51.7
Credit costs (3)	(10.0)	(24.9)	14.9
Losses on loan write-offs	(9.9)	(10.9)	0.9
Provision for specific allowance for credit losses	-	(12.1)	12.1
Other credit costs	(0.0)	(1.8)	1.8
Reversal of allowance for credit losses (4)	25.3	2.0	23.3
Reversal of reserve for contingent losses included in credit costs (5)	2.1	1.5	0.6
Gains on loans written-off (6)	3.0	8.0	(4.9)
Net gains (losses) on equity securities	10.9	(13.1)	24.1
Gains on sales of equity securities	15.2	14.2	1.0
Losses on sales of equity securities	(3.9)	(2.8)	(1.1)
Losses on write-down of equity securities	(0.3)	(24.5)	24.2
Other non-recurring gains (losses)	(7.1)	(0.8)	(6.2)
Ordinary profits	276.9	238.8	38.1
Net extraordinary gains (losses)	(0.4)	(23.6)	23.2
Settlement package	-	(24.5)	24.5
Income before income taxes	276.5	215.1	61.3
Income taxes-current	90.6	79.1	11.4
Income taxes-deferred	(14.1)	(6.2)	(7.8)
Total taxes	76.5	72.8	3.6
Net income	199.9	142.2	57.7

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)+(6)	20.5	(2.2)	22.8
--	------	-------	------

BTMU Non-consolidated

(in billions of yen)

	For the three months ended		Increase (Decrease) (A) - (B)
	June 30, 2014 (A)	June 30, 2013 (B)	
Gross profits	513.2	493.0	20.2
Net interest income	287.5	274.1	13.3
Net fees and commissions	110.0	99.7	10.2
Net trading profits	13.2	18.6	(5.3)
Net other business profits	102.4	100.4	1.9
Net gains (losses) on debt securities	80.5	51.6	28.8
General and administrative expenses	300.6	281.2	19.3
Amortization of goodwill	0.0	0.0	0.0
Net business profits before provision for general allowance for credit losses and amortization of goodwill	212.7	211.8	0.8
Net business profits before provision for general allowance for credit losses	212.6	211.7	0.8
Provision for general allowance for credit losses (1)	-	11.0	(11.0)
Net business profits	212.6	222.8	(10.1)
Net non-recurring gains (losses)	17.1	(27.3)	44.4
Credit costs (2)	(9.9)	(24.2)	14.3
Losses on loan write-offs	(9.9)	(10.3)	0.4
Provision for specific allowance for credit losses	-	(12.1)	12.1
Other credit costs	(0.0)	(1.7)	1.7
Reversal of allowance for credit losses (3)	23.0	-	23.0
Reversal of reserve for contingent losses included in credit costs (4)	2.1	1.5	0.6
Gains on loans written-off (5)	2.9	7.9	(5.0)
Net gains (losses) on equity securities	5.6	(13.4)	19.1
Gains on sales of equity securities	9.8	11.6	(1.7)
Losses on sales of equity securities	(3.9)	(0.8)	(3.0)
Losses on write-down of equity securities	(0.2)	(24.2)	23.9
Other non-recurring gains (losses)	(6.6)	0.8	(7.5)
Ordinary profits	229.8	195.4	34.3
Net extraordinary gains (losses)	(0.4)	(23.6)	23.2
Settlement package	-	(24.5)	24.5
Income before income taxes	229.3	171.8	57.5
Income taxes-current	76.5	67.3	9.2
Income taxes-deferred	(13.9)	(4.1)	(9.8)
Total taxes	62.6	63.2	(0.6)
Net income	166.7	108.5	58.1

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)	18.1	(3.6)	21.8
--	------	-------	------

MUTB Non-consolidated

(in billions of yen)

	For the three months ended		Increase (Decrease) (A) - (B)
	June 30, 2014 (A)	June 30, 2013 (B)	
Gross profits	85.4	87.7	(2.3)
Gross profits before credit costs for trust accounts	85.4	87.7	(2.3)
Trust fees	18.8	18.2	0.6
Credit costs for trust accounts (1)	-	-	-
Net interest income	41.0	41.9	(0.9)
Net fees and commissions	19.2	19.6	(0.3)
Net trading profits	10.1	(12.4)	22.6
Net other business profits	(3.8)	20.4	(24.3)
Net gains (losses) on debt securities	4.2	5.5	(1.3)
General and administrative expenses	45.4	44.3	1.0
Net business profits before credit costs for trust accounts and provision for general allowance for credit losses	40.0	43.3	(3.3)
Provision for general allowance for credit losses (2)	-	-	-
Net business profits	40.0	43.3	(3.3)
Net non-recurring gains (losses)	7.1	(0.0)	7.2
Credit costs (3)	(0.0)	(0.6)	0.6
Losses on loan write-offs	(0.0)	(0.5)	0.5
Provision for specific allowance for credit losses	-	-	-
Other credit costs	(0.0)	(0.0)	0.0
Reversal of allowance for credit losses (4)	2.3	2.0	0.3
Reversal of reserve for contingent losses included in credit costs (5)	-	-	-
Gains on loans written-off (6)	0.1	0.0	0.0
Net gains (losses) on equity securities	5.2	0.2	4.9
Gains on sales of equity securities	5.4	2.6	2.8
Losses on sales of equity securities	(0.0)	(1.9)	1.8
Losses on write-down of equity securities	(0.1)	(0.3)	0.2
Other non-recurring gains (losses)	(0.5)	(1.7)	1.2
Ordinary profits	47.1	43.3	3.8
Net extraordinary gains (losses)	0.0	0.0	(0.0)
Income before income taxes	47.1	43.3	3.8
Income taxes-current	14.0	11.7	2.2
Income taxes-deferred	(0.1)	(2.1)	2.0
Total taxes	13.9	9.6	4.2
Net income	33.2	33.7	(0.4)

(Reference)

Total credit costs (1)+(2)+(3)+(4)+(5)+(6)	2.3	1.4	0.9
--	-----	-----	-----

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, 2014	As of March 31, 2014
Bankrupt or De facto Bankrupt	89.2	94.0
Doubtful	801.9	848.3
Special Attention	470.8	475.7
Non Performing Loans	1,362.0	1,418.1
Total loans	100,688.4	100,476.7
Non Performing Loans / Total loans	1.35 %	1.41 %

BTMU Non-consolidated

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Bankrupt or De facto Bankrupt	86.7	91.5
Doubtful	775.7	822.4
Special Attention	455.6	458.2
Non Performing Loans	1,318.0	1,372.2
Total loans	88,602.4	88,278.5
Non Performing Loans / Total loans	1.48 %	1.55 %

MUTB Non-consolidated

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Bankrupt or De facto Bankrupt	2.4	2.4
Doubtful	25.5	25.1
Special Attention	14.2	16.6
Non Performing Loans	42.1	44.2
Total loans	12,055.4	12,166.3
Non Performing Loans / Total loans	0.35 %	0.36 %

MUTB Non-consolidated: Trust Account

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Bankrupt or De facto Bankrupt	0.0	0.0
Doubtful	0.7	0.7
Special Attention	0.9	0.8
Non Performing Loans	1.7	1.6
Total loans	30.6	31.7
Non Performing Loans / Total loans	5.69 %	5.05 %

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, 2014		As of March 31, 2014	
	Amount on consolidated balance sheet	Differences	Amount on consolidated balance sheet	Differences
Debt securities being held to maturity	3,172.9	26.6	2,778.6	27.0

(in billions of yen)

	As of June 30, 2014		As of March 31, 2014	
	Amount on consolidated balance sheet	Differences	Amount on consolidated balance sheet	Differences
Other securities	68,871.0	2,342.6	71,722.0	1,869.9
Domestic equity securities	4,635.0	1,816.7	4,384.1	1,559.6
Domestic bonds	40,381.7	234.1	43,123.6	222.8
Other	23,854.3	291.8	24,214.1	87.3
Foreign equity securities	208.6	78.8	217.5	81.6
Foreign bonds	19,666.2	95.5	20,599.8	(53.0)
Other	3,979.4	117.4	3,396.7	58.7

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, 2014		As of March 31, 2014	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Debt securities being held to maturity	2,032.8	26.7	1,750.7	33.5
Stocks of subsidiaries and affiliates	678.5	107.2	676.7	(6.2)

(in billions of yen)

	As of June 30, 2014		As of March 31, 2014	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Other securities	50,699.5	1,721.6	54,117.0	1,367.1
Domestic equity securities	3,772.0	1,371.4	3,548.4	1,144.0
Domestic bonds	33,698.7	173.5	36,175.4	171.2
Other	13,228.7	176.7	14,393.1	51.7
Foreign equity securities	193.8	74.1	197.4	77.2
Foreign bonds	9,888.6	28.4	11,594.0	(50.0)
Other	3,146.2	74.1	2,601.6	24.6

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, 2014		As of March 31, 2014	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Debt securities being held to maturity	214.9	0.6	220.0	0.8
Stocks of subsidiaries and affiliates	57.7	126.1	57.7	100.1

(in billions of yen)

	As of June 30, 2014		As of March 31, 2014	
	Amount on balance sheet	Differences	Amount on balance sheet	Differences
Other securities	15,068.3	566.2	14,521.2	452.3
Domestic equity securities	903.5	369.7	856.8	322.4
Domestic bonds	6,454.0	49.1	6,717.7	42.6
Other	7,710.8	147.3	6,946.6	87.2
Foreign equity securities	0.4	0.1	0.3	0.1
Foreign bonds	7,193.9	103.0	6,469.3	52.6
Other	516.5	44.1	476.9	34.5

4. ROE**MUFG Consolidated**

(%)

	For the three months ended June 30, 2014	For the three months ended June 30, 2013
ROE	8.56	9.85

Note:

ROE is computed as follows:

$$\frac{(\text{Net income} \times 4) - \text{Equivalent of annual dividends on nonconvertible preferred stocks}}{\{(\text{Total shareholders' equity at the beginning of the period} - \text{Number of nonconvertible preferred stocks at the beginning of the period} \times \text{Issue price} + \text{Foreign currency translation adjustments at the beginning of the period}) + (\text{Total shareholders' equity at the end of the period} - \text{Number of nonconvertible preferred stocks at the end of the period} \times \text{Issue price} + \text{Foreign currency translation adjustments at the end of the period}) \} / 2} \times 100$$

5. Average Interest Rate Spread

BTMU and MUTB Combined

(Domestic business segment)

(percentage per annum)

	For the three months ended June 30, 2014	For the three months ended June 30, 2013
Average interest rate on loans and bills discounted	1.01	1.11
Average interest rate on deposits and NCD	0.05	0.06
Interest rate spread	0.96	1.05

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

Average interest rate on loans and bills discounted	1.16	1.25
Interest rate spread	1.11	1.19

BTMU Non-consolidated

(Domestic business segment)

(percentage per annum)

	For the three months ended June 30, 2014	For the three months ended June 30, 2013
Average interest rate on loans and bills discounted	1.05	1.16
Average interest rate on deposits and NCD	0.03	0.04
Interest rate spread	1.02	1.11

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

Average interest rate on loans and bills discounted	1.24	1.33
Interest rate spread	1.20	1.28

MUTB Non-consolidated

(Domestic business segment)

(percentage per annum)

	For the three months ended June 30, 2014	For the three months ended June 30, 2013
Average interest rate on loans and bills discounted	0.78	0.87
Average interest rate on deposits and NCD	0.14	0.16
Interest rate spread	0.63	0.70

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

Average interest rate on loans and bills discounted	0.78	0.87
Interest rate spread	0.63	0.70

6. Loans and Deposits

BTMU and MUTB Combined

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Deposits (ending balance)	131,705.3	132,121.6
Deposits (average balance)	129,889.3	126,269.6
Loans (ending balance)	91,428.2	91,404.1
Loans (average balance)	91,704.9	88,989.6

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Domestic deposits (ending balance)*	114,425.8	114,591.8
Individuals	69,608.5	68,867.2

Note:

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

BTMU Non-consolidated

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Deposits (ending balance)	119,281.2	119,636.5
Deposits (average balance)	117,548.4	113,892.7
Loans (ending balance)	79,642.4	79,495.0
Loans (average balance)	79,977.8	77,602.6

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Domestic deposits (ending balance)*	103,166.2	103,251.2
Individuals	61,343.7	60,568.4

Note:

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

MUTB Non-consolidated

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Deposits (ending balance)	12,424.0	12,485.1
Deposits (average balance)	12,340.8	12,376.8
Loans (ending balance)	11,785.7	11,909.1
Loans (average balance)	11,727.0	11,386.9

(in billions of yen)

	As of June 30, 2014	As of March 31, 2014
Domestic deposits (ending balance)*	11,259.5	11,340.6
Individuals	8,264.8	8,298.8

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, 2014	As of June 30, 2014
Assets:		
Loans and bills discounted	99.6	100.8
Securities	55,572.6	55,270.4
Beneficiary rights to the trust	43,107.5	44,244.8
Securities held in custody accounts	2,979.9	3,519.4
Monetary claims	11,307.5	10,934.0
Tangible fixed assets	9,804.3	9,995.4
Intangible fixed assets	206.9	212.7
Other claims	5,202.5	4,482.1
Call loans	1,988.3	1,855.5
Due from banking account	1,945.1	1,853.7
Cash and due from banks	2,402.5	2,471.8
Total	134,617.1	134,941.4
Liabilities:		
Money trusts	21,176.2	19,765.7
Pension trusts	13,945.1	14,655.8
Property formation benefit trusts	9.8	9.3
Investment trusts	42,523.2	43,697.2
Money entrusted other than money trusts	2,770.5	2,990.0
Securities trusts	5,070.0	4,870.8
Monetary claim trusts	11,298.1	10,886.6
Equipment trusts	34.9	37.6
Land and fixtures trusts	83.0	83.1
Composite trusts	37,705.9	37,944.9
Total	134,617.1	134,941.4

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 2014 is outlined below. (Figures are on a managerial basis and rounded off to billion yen or to the second decimal point of trillion yen)

[Balance, net unrealized gains (losses), realized gains (losses)]

- > The balance as of the end of June 2014 was ¥2.91 trillion in total, a decrease of ¥0.03 trillion from the balance as of the end of March 2014, mainly due to a decrease in CLOs and CMBS.
- > Net unrealized losses were ¥21 billion, improved by ¥8 billion compared to the end of March 2014.
- > P/L impact for the quarter ended June 30, 2014 was nil.

						(¥bn)	
		Balance ¹	Change from end of March 2014	Net unrealized gains (losses)	Change from end of March 2014	of which securities being held to maturity ²	
						Balance	Net unrealized gains (losses)
1	RMBS	21	(2)	4	0	0	0
2	Sub-prime RMBS	0	0	0	0	0	0
3	CMBS	371	(12)	(6)	7	186	(4)
4	CLOs	2,440	(31)	(21)	0	1,741	(13)
5	Other securitized products (card, etc.)	72	19	2	1	18	0
6	CDOs	0	0	0	0	0	0
7	Sub-prime ABS CDOs	0	0	0	0	0	0
8	SIV	0	0	0	0	0	0
9	Total	2,905	(25)	(21)	8	1,945	(17)

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.

[Distribution by rating]

- > AAA-rated products accounted for 81% of our investments in securitized products as of the end of June 2014, an increase of 1 percentage point compared with the end of March 2014, mainly due to an increase in highly rated CLOs.
- > AAA and AA-rated products accounted for 98% of our investments in securitized products.

								(¥bn)
		AAA	AA	A	BBB	BB or lower	Unrated	Total
10	RMBS	2	3	0	11	5	0	21
11	Sub-prime RMBS	0	0	0	0	0	0	0
12	CMBS	159	212	0	0	0	0	371
13	CLOs	2,159	248	29	5	0	0	2,440
14	Other securitized products (card, etc.)	21	21	0	0	0	30	72
15	CDOs	0	0	0	0	0	0	0
16	Sub-prime ABS CDOs	0	0	0	0	0	0	0
17	SIV	0	0	0	0	0	0	0
18	Total	2,340	483	29	16	6	30	2,905
19	Percentage of total	81%	17%	1%	1%	0%	1%	100%
20	Percentage of total (End of March 2014)	80%	18%	1%	1%	0%	0%	100%

[Credit exposure related to leveraged loan (LBO loan)]

- > 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.
- > The following table shows the balances of LBO loans as of the end of June 2014.

(¥bn)

	Americas	Europe	Asia	Japan	Total	Change from end of March 2014
1 LBO Loan ³ (Balance on a commitment basis)	14	97	0	235	346	11
2 Balance on a booking basis	3	76	0	211	291	15

³ Includes balance after refinancing. (Figures are rounded off.)

[Special Purpose Entities (SPEs)]

- > We are engaged in sponsoring ABCP issuance for securitizing our clients' assets.
- > The balance of assets purchased by ABCP conduits (special purpose companies for issuing ABCP) as of the end of June 2014 was ¥3.88 trillion (including ¥1.77 trillion in overseas).
- > 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