

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, %)

Corresponding line # on Basel III disclosure template		Item	December 31, 2016	September 30, 2016
Table 2	Table 1			
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustments items	251,649,413	246,117,128
1a	1	Total assets reported in the consolidated balance sheet	302,056,480	293,677,194
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	-	-
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	-	-
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	50,407,067	47,560,066
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,013,393	990,939
3		Total on-balance sheet exposures (a)	250,636,019	245,126,188
Exposures related to derivatives transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	5,864,388	5,969,878
5		Add-on amount associated with derivatives transactions, etc.	6,244,445	5,991,695
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	3,592,036	1,876,153
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	91,400	129,634
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	691,848	783,414
8		The amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (-)		
9		Adjusted effective notional amount of written credit derivatives	2,978,131	3,052,084
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,085,454	2,074,802
11	4	Total exposures related to derivative transactions (b)	15,993,099	14,161,228
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	16,338,490	13,647,251
13		The amount of deductions from the assets above (line 12) (-)	1,623,799	2,259,873
14		The exposures for counterparty credit risk for repo transactions, etc.	835,794	1,013,770
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	15,550,486	12,401,148
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	94,732,278	89,665,339
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	64,685,576	61,735,686
19	6	Total exposures related to off-balance sheet transactions (d)	30,046,702	27,929,652
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	14,651,498	14,205,532
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	312,226,307	299,618,217
22		Leverage ratio on a consolidated basis ((e)/(f))	4.69%	4.74%