

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, %)

Corresponding line # on Basel III disclosure template		Item	September 30, 2016	September 30, 2015
Table 2	Table 1			
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustments items	246,117,128	247,889,789
1a	1	Total assets reported in the consolidated balance sheet	293,677,194	289,165,030
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) (-)	47,560,066	41,275,240
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	990,939	920,390
3		Total on-balance sheet exposures (a)	245,126,188	246,969,399
Exposures related to derivatives transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	5,969,878	5,419,664
5		Add-on amount associated with derivatives transactions, etc.	5,991,695	6,274,945
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,876,153	1,603,409
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	129,634	12,618
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	783,414	350,420
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	3,052,084	3,261,848
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,074,802	2,442,054
11	4	Total exposures related to derivative transactions (b)	14,161,228	13,780,011
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	13,647,251	15,609,918
13		The amount of deductions from the assets above (line 12) (-)	2,259,873	2,782,740
14		The exposures for counterparty credit risk for repo transactions, etc.	1,013,770	1,114,486
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	12,401,148	13,941,664
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	89,665,339	86,833,547
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	61,735,686	56,797,427
19	6	Total exposures related to off-balance sheet transactions (d)	27,929,652	30,036,120
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	14,205,532	14,254,178
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	299,618,217	304,727,194
22		Leverage ratio on a consolidated basis ((e)/(f))	4.74%	4.67%