

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, %)

Corresponding line # on Basel III disclosure template		Item	March 31, 2017	March 31, 2016
Table 2	Table 1			
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustments items	253,909,162	252,036,639
1a	1	Total assets reported in the consolidated balance sheet	303,297,433	298,302,898
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) (-)	49,388,271	46,266,259
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,354,450	1,041,145
3		Total on-balance sheet exposures (a)	252,554,711	250,995,493
Exposures related to derivatives transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	4,918,152	5,710,385
5		Add-on amount associated with derivatives transactions, etc.	6,307,511	6,281,265
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,026,927	1,776,134
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	92,292	58,157
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	755,843	536,202
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	3,063,480	3,134,358
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,331,501	2,224,165
11	4	Total exposures related to derivative transactions (b)	13,321,019	14,199,933
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	22,098,142	15,639,940
13		The amount of deductions from the assets above (line 12) (-)	2,855,608	2,536,892
14		The exposures for counterparty credit risk for repo transactions, etc.	982,531	1,095,768
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	20,225,065	14,198,816
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	95,268,729	92,706,504
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	64,888,816	62,464,666
19	6	Total exposures related to off-balance sheet transactions (d)	30,379,912	30,241,838
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	15,232,491	14,839,297
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	316,480,708	309,636,081
22		Leverage ratio on a consolidated basis ((e)/(f))	4.81%	4.79%