

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, %)

Corresponding line # on Basel III disclosure template		Item	June 30, 2017	March 31, 2017
Table 2	Table 1			
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustments items	259,280,490	253,909,162
1a	1	Total assets reported in the consolidated balance sheet	304,221,637	303,297,433
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) (-)	44,941,146	49,388,271
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,374,233	1,354,450
3		Total on-balance sheet exposures (a)	257,906,257	252,554,711
Exposures related to derivatives transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	4,897,142	4,918,152
5		Add-on amount associated with derivatives transactions, etc.	6,582,321	6,307,511
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,369,658	2,026,927
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	84,226	92,292
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	679,265	755,843
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	3,020,886	3,063,480
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,316,274	2,331,501
11	4	Total exposures related to derivative transactions (b)	13,958,695	13,321,019
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	19,230,703	22,098,142
13		The amount of deductions from the assets above (line 12) (-)	3,270,185	2,855,608
14		The exposures for counterparty credit risk for repo transactions, etc.	982,960	982,531
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	16,943,477	20,225,065
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	91,932,649	95,268,729
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	62,007,794	64,888,816
19	6	Total exposures related to off-balance sheet transactions (d)	29,924,854	30,379,912
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	15,354,450	15,232,491
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	318,733,285	316,480,708
22		Leverage ratio on a consolidated basis ((e)/(f))	4.81%	4.81%