

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, %)

Corresponding line # on Basel III disclosure template		Item	June 30, 2018	March 31, 2018
Table 2	Table 1			
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustments items	263,000,904	267,306,287
1a	1	Total assets reported in the consolidated balance sheet	299,107,498	306,937,415
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) (-)	36,106,593	39,631,128
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,758,746	1,742,601
3		Total on-balance sheet exposures (a)	261,242,157	265,563,685
Exposures related to derivatives transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	3,938,009	4,355,751
5		Add-on amount associated with derivatives transactions, etc.	6,372,035	6,557,225
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,957,305	1,946,899
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	31,764	27,428
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	761,083	804,389
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	3,064,579	3,066,187
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,393,366	2,436,583
11	4	Total exposures related to derivative transactions (b)	12,209,244	12,712,519
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	15,570,458	18,447,300
13		The amount of deductions from the assets above (line 12) (-)	2,918,912	3,134,594
14		The exposures for counterparty credit risk for repo transactions, etc.	1,213,581	1,130,643
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	13,865,127	16,443,349
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	91,832,085	91,526,843
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	62,569,519	62,013,970
19	6	Total exposures related to off-balance sheet transactions (d)	29,262,566	29,512,872
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	16,153,035	16,251,749
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	316,579,096	324,232,427
22		Leverage ratio on a consolidated basis ((e)/(f))	5.10%	5.01%