

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, %)

Corresponding line # on Basel III disclosure template		Item	December 31, 2018	September 30, 2018
Table 2	Table 1			
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustments items	268,706,451	268,277,822
1a	1	Total assets reported in the consolidated balance sheet	307,194,844	306,387,635
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) (-)	38,488,392	38,109,812
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,886,835	1,927,058
3		Total on-balance sheet exposures (a)	266,819,616	266,350,764
Exposures related to derivatives transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	4,095,508	3,960,435
5		Add-on amount associated with derivatives transactions, etc.	6,751,675	6,478,236
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,831,200	2,254,622
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	29,125	22,197
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	844,316	760,185
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	3,411,244	3,081,282
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,644,243	2,392,599
11	4	Total exposures related to derivative transactions (b)	12,630,193	12,643,988
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	17,294,497	16,930,461
13		The amount of deductions from the assets above (line 12) (-)	2,881,660	2,477,827
14		The exposures for counterparty credit risk for repo transactions, etc.	1,879,836	1,499,994
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	16,292,673	15,952,628
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	93,408,392	94,051,767
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	63,447,212	63,808,347
19	6	Total exposures related to off-balance sheet transactions (d)	29,961,179	30,243,419
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	16,190,382	16,427,094
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	325,703,663	325,190,801
22		Leverage ratio on a consolidated basis ((e)/(f))	4.97%	5.05%