

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	September 30, 2020	June 30, 2020
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	224,737,112	221,462,546
1a	1	Total assets reported in the consolidated balance sheet	266,649,828	265,120,766
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) (-)	41,912,716	43,658,220
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,994,632	1,992,875
3		Total on-balance sheet exposures (a)	222,742,479	219,469,671
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,970,417	5,278,763
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,815,431	5,887,917
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,017,648	2,280,840
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-	-
		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	43,144	76,534
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	682,330	717,879
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	4,558,498	4,556,676
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,830,218	3,839,162
11	4	Total exposures related to derivative transactions (b)	12,892,592	13,523,689
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	19,394,929	20,034,826
13		The amount of deductions from the assets above (line 12) (-)	1,653,687	2,115,811
14		The exposures for counterparty credit risk for repo transactions, etc.	1,805,145	2,493,591
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	19,546,387	20,412,606
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	99,518,546	96,237,119
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	68,126,532	65,905,199
19	6	Total exposures related to off-balance sheet transactions (d)	31,392,013	30,331,920
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	15,998,010	15,863,373
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	286,573,473	283,737,887
22		Leverage ratio on a consolidated basis ((e)/(f))	5.58%	5.59%

Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)				
		Total exposures (f)	286,573,473	283,737,887
		The deposits with the Bank of Japan	81,778,430	76,784,155
		Total exposures (including the deposits with the Bank of Japan) (f')	368,351,904	360,522,042
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	4.34%	4.40%