

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	September 30, 2019	June 30, 2019
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	269,466,178	272,791,020
1a	1	Total assets reported in the consolidated balance sheet	314,480,055	312,755,325
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	31,410	33,567
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) (-)	44,982,467	39,930,736
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	2,233,414	1,985,843
3		Total on-balance sheet exposures (a)	267,232,763	270,805,177
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,400,041	4,232,835
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,082,672	6,219,243
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,655,581	1,579,765
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	126,746	69,361
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	667,982	759,065
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	3,677,524	3,608,915
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,903,315	2,838,357
11	4	Total exposures related to derivative transactions (b)	12,371,268	12,112,698
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	21,128,500	16,955,205
13		The amount of deductions from the assets above (line 12) (-)	1,857,703	1,991,067
14		The exposures for counterparty credit risk for repo transactions, etc.	1,645,981	1,547,477
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	20,916,778	16,511,615
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	94,515,299	93,305,740
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	64,175,284	63,130,416
19	6	Total exposures related to off-balance sheet transactions (d)	30,340,015	30,175,324
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	16,208,430	16,437,959
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	330,860,826	329,604,816
22		Leverage ratio on a consolidated basis ((e)/(f))	4.89%	4.98%