

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	December 31, 2019	September 30, 2019
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	272,185,781	269,466,178
1a	1	Total assets reported in the consolidated balance sheet	314,398,868	314,480,055
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	30,031	31,410
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) (-)	42,183,055	44,982,467
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	2,039,857	2,233,414
3		Total on-balance sheet exposures (a)	270,145,923	267,232,763
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,165,134	4,400,041
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,777,081	6,082,672
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,960,639	1,655,581
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	43,316	126,746
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	679,122	667,982
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	3,900,242	3,677,524
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,298,396	2,903,315
11	4	Total exposures related to derivative transactions (b)	11,868,896	12,371,268
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	20,530,552	21,128,500
13		The amount of deductions from the assets above (line 12) (-)	2,218,327	1,857,703
14		The exposures for counterparty credit risk for repo transactions, etc.	1,837,009	1,645,981
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	20,149,234	20,916,778
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	94,978,416	94,515,299
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	64,340,362	64,175,284
19	6	Total exposures related to off-balance sheet transactions (d)	30,638,054	30,340,015
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	16,760,931	16,208,430
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	332,802,109	330,860,826
22		Leverage ratio on a consolidated basis ((e)/(f))	5.03%	4.89%