

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	June 30, 2020	March 31, 2020
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	221,462,546	282,696,677
1a	1	Total assets reported in the consolidated balance sheet	265,120,766	336,571,379
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) (-)	43,658,220	53,874,701
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,992,875	2,016,649
3		Total on-balance sheet exposures (a)	219,469,671	280,680,028
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	5,278,763	5,113,721
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,887,917	5,966,020
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,280,840	2,202,258
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	76,534	51,192
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	717,879	696,484
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	4,556,676	3,931,072
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,839,162	3,320,633
11	4	Total exposures related to derivative transactions (b)	13,523,689	13,247,147
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	20,034,826	29,651,385
13		The amount of deductions from the assets above (line 12) (-)	2,115,811	1,887,952
14		The exposures for counterparty credit risk for repo transactions, etc.	2,493,591	2,138,169
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	20,412,606	29,901,602
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	96,237,119	92,769,789
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	65,905,199	63,481,008
19	6	Total exposures related to off-balance sheet transactions (d)	30,331,920	29,288,781
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	15,863,373	15,623,321
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	283,737,887	353,117,559
22		Leverage ratio on a consolidated basis ((e)/(f))	5.59%	4.42%

Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)				
		Total exposures (f)	283,737,887	
		The deposits with the Bank of Japan	76,784,155	
		Total exposures (including the deposits with the Bank of Japan) (f')	360,522,042	
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	4.40%	

The key drivers of material change observed from March 31, 2020 to June 30, 2020

Leverage ratio as of June 30, 2020 is higher than March 31, 2020 due to a decrease in the total exposures as a result of the exclusion of deposits with the Bank of Japan, based on the amendment of Japanese Financial Services Agency(JFSA) Notification on June 30, 2020, under the provision to Paragraph 4 of Article 5 of the notification of JFSA No. 12, 2019.