

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	June 30, 2022	March 31, 2022
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	245,926,755	237,175,390
1a	1	Total assets reported in the consolidated balance sheet	293,800,714	278,869,459
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) (-)	47,873,959	41,694,069
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	3,798,961	3,389,757
3		Total on-balance sheet exposures (a)	242,127,793	233,785,633
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	6,063,278	5,006,625
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,876,003	5,331,669
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	3,966,192	3,524,002
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	22,701	31,933
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	1,017,078	795,058
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	4,596,683	4,430,458
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,956,240	3,852,235
11	4	Total exposures related to derivative transactions (b)	15,551,541	13,677,394
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	21,796,743	19,947,302
13		The amount of deductions from the assets above (line 12) (-)	3,098,138	2,791,733
14		The exposures for counterparty credit risk for repo transactions, etc.	2,148,750	2,017,244
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	20,847,355	19,172,813
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	108,083,847	101,916,696
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	71,179,704	67,760,193
19	6	Total exposures related to off-balance sheet transactions (d)	36,904,143	34,156,503
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	15,065,477	15,476,287
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	315,430,833	300,792,344
22		Leverage ratio on a consolidated basis ((e)/(f))	4.77%	5.14%

Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)					
		Total exposures	(f)	315,430,833	300,792,344
		The deposits with the Bank of Japan		93,108,490	94,862,450
		Total exposures (including the deposits with the Bank of Japan)	(f')	408,539,324	395,654,795
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)	((e)/(f')	3.68%	3.91%