

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	December 31, 2023	September 30, 2023
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	250,416,618	246,672,826
1a	1	Total assets reported in the consolidated balance sheet	306,260,045	303,641,714
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) (-)	55,843,426	56,968,887
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	4,750,075	5,203,455
3		Total on-balance sheet exposures (a)	245,666,542	241,469,371
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	5,635,591	6,086,602
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,159,338	7,491,008
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	3,134,269	4,308,269
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	3,020	10,182
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	1,188,876	1,229,741
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	2,271,890	2,605,221
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,856,100	2,185,812
11	4	Total exposures related to derivative transactions (b)	16,159,133	17,085,730
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	27,144,413	25,800,967
13		The amount of deductions from the assets above (line 12) (-)	2,043,635	1,562,348
14		The exposures for counterparty credit risk for repo transactions, etc.	3,534,275	2,673,833
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	28,635,053	26,912,452
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	112,755,556	114,419,473
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	74,380,655	75,274,811
19	6	Total exposures related to off-balance sheet transactions (d)	38,374,900	39,144,662
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	17,409,041	16,212,757
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	328,835,629	324,612,217
22		Leverage ratio on a consolidated basis ((e)/(f))	5.29%	4.99%
		National minimum leverage ratio requirement	3.00%	3.00%
		Applicable leverage buffers	0.75%	0.75%

Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)					
		Total exposures	(f)	328,835,629	324,612,217
		The deposits with the Bank of Japan		90,796,910	94,533,714
		Total exposures (including the deposits with the Bank of Japan)	(f')	419,632,540	419,145,931
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)	((e)/(f')	4.14%	3.86%