

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template 'LR1'	Item	March 31, 2024	December 31, 2023
1	Total assets reported in the consolidated balance sheet	403,703,147	
2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	-	
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	-	
4	Adjustments for temporary exemption of central bank reserves(-)	94,637,399	
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure(-)		
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	2,030,570	
7	Adjustments for eligible cash pooling transactions	890,424	
8	Adjustments for derivative financial instruments	2,126,241	
8a	Total exposures related to derivative transactions	19,089,427	
8b	The accounting value of the derivatives recognised as assets (-)	16,963,186	
9	Adjustment for securities financing transactions	5,650,742	
9a	Total exposures related to repo transactions, etc.	29,461,782	
9b	The accounting value of the securities financing transactions recognised as assets (-)	23,811,039	
10	Total exposures related to off-balance sheet transactions	36,926,843	
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	
12	Other adjustments	(20,264,871)	
12a	Asset amounts deducted in determining Tier 1 capital and regulatory adjustments(-)	5,410,867	
12b	The amount of customers' liabilities for acceptances and guarantees(-)	12,167,164	
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	5,194	
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions(-)	2,692,034	
12e	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)	-	
13	Total exposures	336,425,698	

Corresponding line # on Basel III disclosure template 'LR2'	Item	March 31, 2024	December 31, 2023
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions, but including collateral)	259,045,353	
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	5,194	
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions(-)	2,692,034	
4	Adjustment for securities received under securities financing transactions that are recognised as an asset(-)	-	
5	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	
6	Asset amounts deducted in determining Tier 1 capital and regulatory adjustments(-)	5,410,867	
7	Total on-balance sheet exposures (a)	250,947,646	
Exposures related to derivatives transactions (2)			
8	Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	8,649,675	
9	Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	8,355,849	
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	-	
11	Adjusted effective notional amount of written credit derivatives	2,083,902	
12	The amount of deductions from effective notional amount of written credit derivatives (-)	-	
13	Total exposures related to derivative transactions (b)	19,089,427	
Exposures related to repo transactions (3)			
14	The amount of assets related to repo transactions, etc.	25,943,873	
15	The amount of deductions from the assets above (line 14) (-)	1,483,198	
16	The exposures for counterparty credit risk for repo transactions, etc.	5,001,107	
17	The exposures for agent repo transactions		
18	Total exposures related to repo transactions, etc. (c)	29,461,782	
Exposures related to off-balance sheet transactions (4)			
19	Notional amount of off-balance sheet transactions	114,976,733	
20	The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	78,049,890	
22	Total exposures related to off-balance sheet transactions (d)	36,926,843	
Leverage ratio on a consolidated basis (5)			
23	The amount of capital (Tier1 capital) (e)	17,479,730	
24	Total exposures ((a)+(b)+(c)+(d)) (f)	336,425,698	
25	Leverage ratio on a consolidated basis ((e)/(f))	5.19%	
26	National minimum leverage ratio requirement	3.00%	
27	Applicable leverage buffers	0.75%	

Corresponding line # on Basel III disclosure template 'LR2'	Item	March 31, 2024	December 31, 2023
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)			
	Total exposures (f)	336,425,698	
	The deposits with the Bank of Japan	94,637,399	
	Total exposures (including the deposits with the Bank of Japan) (f')	431,063,098	
	Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	4.05%	
Disclosure of mean values (7)			
28	Mean value of the amount of assets related to repo transactions, etc. ((g)+(h))	22,520,368	
	Mean value of the amount of assets related to repo transactions, etc. (g)	24,242,087	
	Mean value of the amount of deductions from the assets above (-) (h)	1,721,718	
29	Quarter-end value of the amount of assets related to repo transactions, etc. ((i)+(j))	24,460,674	
14	Quarter-end value of the amount of assets related to repo transactions, etc. (i)	25,943,873	
15	Quarter-end value of the amount of deductions from the assets above (line 14) (-) (j)	1,483,198	
30	Total exposures incorporating mean values from row 28 of the amount of assets related to repo transactions, etc. (k)	334,485,393	
30a	Total exposures (including the deposits with the Bank of Japan) incorporating mean values from row 28 of the amount of assets related to repo transactions, etc. (l)	429,122,793	
31	Leverage ratio on a consolidated basis incorporating mean values from row 28 of the amount of assets related to repo transactions, etc. ((e)/(k))	5.22%	
31a	Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) incorporating mean values from row 28 of the amount of assets related to repo transactions, etc. ((e)/(l))	4.07%	

Corresponding line # on Basel III disclosure template		Item	March 31, 2024	December 31, 2023
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items		250,416,618
1a	1	Total assets reported in the consolidated balance sheet		306,260,045
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
2	7	The amount of adjustment items pertaining to Tier1 capital (-)		4,750,075
3		Total on-balance sheet exposures (a)		245,666,542
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
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.		-
		Add-on amount associated with derivatives transactions, etc.		8,159,338
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.		3,134,269
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
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)		1,188,876
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
10		The amount of deductions from effective notional amount of written credit derivatives (-)		1,856,100
11	4	Total exposures related to derivative transactions (b)		16,159,133
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.		27,144,413
13		The amount of deductions from the assets above (line 12) (-)		2,043,635
14		The exposures for counterparty credit risk for repo transactions, etc.		3,534,275
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)		28,635,053
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions		112,755,556
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)		74,380,655
19	6	Total exposures related to off-balance sheet transactions (d)		38,374,900

Corresponding line # on Basel III disclosure template		Item	March 31, 2024	December 31, 2023
Table 2	Table 1			
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)		17,409,041
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)		328,835,629
22		Leverage ratio on a consolidated basis ((e)/(f))		5.29%
		National minimum leverage ratio requirement		3.00%
		Applicable leverage buffers		0.75%
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)				
		Total exposures (f)		328,835,629
		The deposits with the Bank of Japan		90,796,910
		Total exposures (including the deposits with the Bank of Japan) (f')		419,632,540
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))		4.14%