

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template 'LR1'	Item	June 30, 2024	March 31, 2024
1	Total assets reported in the consolidated balance sheet	407,262,698	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(-)	93,887,455	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	2,549,727	2,030,570
7	Adjustments for eligible cash pooling transactions	1,019,913	890,424
8	Adjustments for derivative financial instruments	(2,437,974)	2,126,241
8a	Total exposures related to derivative transactions	18,630,819	19,089,427
8b	The accounting value of the derivatives recognised as assets (-)	21,068,794	16,963,186
9	Adjustment for securities financing transactions	2,530,354	5,650,742
9a	Total exposures related to repo transactions, etc.	26,122,675	29,461,782
9b	The accounting value of the securities financing transactions recognised as assets (-)	23,592,320	23,811,039
10	Total exposures related to off-balance sheet transactions	39,851,564	36,926,843
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	(21,765,210)	(20,264,871)
12a	Asset amounts deducted in determining Tier 1 capital and regulatory adjustments(-)	6,162,589	5,410,867
12b	The amount of customers' liabilities for acceptances and guarantees(-)	12,587,376	12,167,164
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	3,942	5,194
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions(-)	3,019,187	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	335,123,616	336,425,698

Corresponding line # on Basel III disclosure template 'LR2'	Item	June 30, 2024	March 31, 2024
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions, but including collateral)	259,696,391	259,045,353
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	3,942	5,194
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions(-)	3,019,187	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(-)	6,162,589	5,410,867
7	Total on-balance sheet exposures (a)	250,518,557	250,947,646
Exposures related to derivatives transactions (2)			
8	Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	9,646,552	8,649,675
9	Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	7,844,156	8,355,849
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	-	-
11	Adjusted effective notional amount of written credit derivatives	1,980,169	2,083,902
12	The amount of deductions from effective notional amount of written credit derivatives (-)	840,058	-
13	Total exposures related to derivative transactions (b)	18,630,819	19,089,427
Exposures related to repo transactions (3)			
14	The amount of assets related to repo transactions, etc.	25,864,294	25,943,873
15	The amount of deductions from the assets above (line 14) (-)	1,645,067	1,483,198
16	The exposures for counterparty credit risk for repo transactions, etc.	1,903,448	5,001,107
17	The exposures for agent repo transactions		
18	Total exposures related to repo transactions, etc. (c)	26,122,675	29,461,782
Exposures related to off-balance sheet transactions (4)			
19	Notional amount of off-balance sheet transactions	111,834,946	114,976,733
20	The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	71,983,381	78,049,890
22	Total exposures related to off-balance sheet transactions (d)	39,851,564	36,926,843
Leverage ratio on a consolidated basis (5)			
23	The amount of capital (Tier1 capital) (e)	17,684,374	17,479,730
24	Total exposures ((a)+(b)+(c)+(d)) (f)	335,123,616	336,425,698
25	Leverage ratio on a consolidated basis ((e)/(f))	5.27%	5.19%
26	National minimum leverage ratio requirement	3.15%	3.00%
27	Applicable leverage buffers	0.80%	0.75%

Corresponding line # on Basel III disclosure template 'LR2'	Item	June 30, 2024	March 31, 2024
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)			
	Total exposures (f)	335,123,616	336,425,698
	The deposits with the Bank of Japan	93,887,455	94,637,399
	Total exposures (including the deposits with the Bank of Japan) (f')	429,011,072	431,063,098
	Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	4.12%	4.05%
Disclosure of mean values (7)			
28	Mean value of the amount of assets related to repo transactions, etc. ((g)+(h))	23,512,109	22,520,368
	Mean value of the amount of assets related to repo transactions, etc. (g)	25,041,752	24,242,087
	Mean value of the amount of deductions from the assets above (-) (h)	1,529,642	1,721,718
29	Quarter-end value of the amount of assets related to repo transactions, etc. ((i)+(j))	24,219,226	24,460,674
14	Quarter-end value of the amount of assets related to repo transactions, etc. (i)	25,864,294	25,943,873
15	Quarter-end value of the amount of deductions from the assets above (line 14) (-) (j)	1,645,067	1,483,198
30	Total exposures incorporating mean values from row 28 of the amount of assets related to repo transactions, etc. (k)	334,416,499	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)	428,303,955	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))	5.28%	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))	4.12%	4.07%