

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template 'LR1'	Item	September 30, 2024	June 30, 2024
1	Total assets reported in the consolidated balance sheet	399,058,344	407,262,698
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(-)	95,580,418	93,887,455
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	2,591,294	2,549,727
7	Adjustments for eligible cash pooling transactions	964,440	1,019,913
8	Adjustments for derivative financial instruments	(1,889,822)	(2,437,974)
8a	Total exposures related to derivative transactions	15,572,399	18,630,819
8b	The accounting value of the derivatives recognised as assets (-)	17,462,222	21,068,794
9	Adjustment for securities financing transactions	2,952,501	2,530,354
9a	Total exposures related to repo transactions, etc.	27,392,676	26,122,675
9b	The accounting value of the securities financing transactions recognised as assets (-)	24,440,174	23,592,320
10	Total exposures related to off-balance sheet transactions	38,220,668	39,851,564
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	(20,144,048)	(21,765,210)
12a	Asset amounts deducted in determining Tier 1 capital and regulatory adjustments(-)	5,721,046	6,162,589
12b	The amount of customers' liabilities for acceptances and guarantees(-)	11,874,113	12,587,376
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	2,314	3,942
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions(-)	2,551,203	3,019,187
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	326,172,958	335,123,616

Corresponding line # on Basel III disclosure template 'LR2'	Item	September 30, 2024	June 30, 2024
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions, but including collateral)	253,257,150	259,696,391
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	2,314	3,942
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions(-)	2,551,203	3,019,187
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(-)	5,721,046	6,162,589
7	Total on-balance sheet exposures (a)	244,987,214	250,518,557
Exposures related to derivatives transactions (2)			
8	Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	7,183,540	9,646,552
9	Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	7,141,828	7,844,156
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	-	-
11	Adjusted effective notional amount of written credit derivatives	2,098,122	1,980,169
12	The amount of deductions from effective notional amount of written credit derivatives (-)	851,091	840,058
13	Total exposures related to derivative transactions (b)	15,572,399	18,630,819
Exposures related to repo transactions (3)			
14	The amount of assets related to repo transactions, etc.	27,015,748	25,864,294
15	The amount of deductions from the assets above (line 14) (-)	1,768,497	1,645,067
16	The exposures for counterparty credit risk for repo transactions, etc.	2,145,424	1,903,448
17	The exposures for agent repo transactions		
18	Total exposures related to repo transactions, etc. (c)	27,392,676	26,122,675
Exposures related to off-balance sheet transactions (4)			
19	Notional amount of off-balance sheet transactions	109,144,147	111,834,946
20	The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	70,923,479	71,983,381
22	Total exposures related to off-balance sheet transactions (d)	38,220,668	39,851,564
Leverage ratio on a consolidated basis (5)			
23	The amount of capital (Tier1 capital) (e)	18,240,731	17,684,374
24	Total exposures ((a)+(b)+(c)+(d)) (f)	326,172,958	335,123,616
25	Leverage ratio on a consolidated basis ((e)/(f))	5.59%	5.27%
26	National minimum leverage ratio requirement	3.15%	3.15%
27	Applicable leverage buffers	0.80%	0.80%

Corresponding line # on Basel III disclosure template 'LR2'	Item	September 30, 2024	June 30, 2024
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)			
	Total exposures (f)	326,172,958	335,123,616
	The deposits with the Bank of Japan	95,580,418	93,887,455
	Total exposures (including the deposits with the Bank of Japan) (f')	421,753,377	429,011,072
	Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	4.32%	4.12%
Disclosure of mean values (7)			
28	Mean value of the amount of assets related to repo transactions, etc. ((g)+(h))	24,901,806	23,512,109
	Mean value of the amount of assets related to repo transactions, etc. (g)	26,641,375	25,041,752
	Mean value of the amount of deductions from the assets above (-) (h)	1,739,569	1,529,642
29	Quarter-end value of the amount of assets related to repo transactions, etc. ((i)+(j))	25,247,251	24,219,226
14	Quarter-end value of the amount of assets related to repo transactions, etc. (i)	27,015,748	25,864,294
15	Quarter-end value of the amount of deductions from the assets above (line 14) (-) (j)	1,768,497	1,645,067
30	Total exposures incorporating mean values from row 28 of the amount of assets related to repo transactions, etc. (k)	325,827,513	334,416,499
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)	421,407,932	428,303,955
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))	5.59%	5.28%
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))	4.32%	4.12%