

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template 'LR1'	Item	December 31, 2024	September 30, 2024
1	Total assets reported in the consolidated balance sheet	413,193,210	399,058,344
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(-)	92,390,534	95,580,418
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	2,235,144	2,591,294
7	Adjustments for eligible cash pooling transactions	1,093,260	964,440
8	Adjustments for derivative financial instruments	(4,320,628)	(1,889,822)
8a	Total exposures related to derivative transactions	17,061,555	15,572,399
8b	The accounting value of the derivatives recognised as assets (-)	21,382,183	17,462,222
9	Adjustment for securities financing transactions	2,819,429	2,952,501
9a	Total exposures related to repo transactions, etc.	25,643,020	27,392,676
9b	The accounting value of the securities financing transactions recognised as assets (-)	22,823,590	24,440,174
10	Total exposures related to off-balance sheet transactions	39,177,685	38,220,668
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	(22,020,331)	(20,144,048)
12a	Asset amounts deducted in determining Tier 1 capital and regulatory adjustments(-)	6,312,149	5,721,046
12b	The amount of customers' liabilities for acceptances and guarantees(-)	12,664,258	11,874,113
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	2,027	2,314
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions(-)	3,045,951	2,551,203
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	339,787,235	326,172,958

Corresponding line # on Basel III disclosure template 'LR2'	Item	December 31, 2024	September 30, 2024
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions, but including collateral)	267,261,047	253,257,150
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	2,027	2,314
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions(-)	3,045,951	2,551,203
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(-)	6,312,149	5,721,046
7	Total on-balance sheet exposures (a)	257,904,974	244,987,214
Exposures related to derivatives transactions (2)			
8	Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	8,215,239	7,183,540
9	Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	7,645,580	7,141,828
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	-	-
11	Adjusted effective notional amount of written credit derivatives	2,000,246	2,098,122
12	The amount of deductions from effective notional amount of written credit derivatives (-)	799,511	851,091
13	Total exposures related to derivative transactions (b)	17,061,555	15,572,399
Exposures related to repo transactions (3)			
14	The amount of assets related to repo transactions, etc.	25,072,657	27,015,748
15	The amount of deductions from the assets above (line 14) (-)	1,671,505	1,768,497
16	The exposures for counterparty credit risk for repo transactions, etc.	2,241,868	2,145,424
17	The exposures for agent repo transactions		
18	Total exposures related to repo transactions, etc. (c)	25,643,020	27,392,676
Exposures related to off-balance sheet transactions (4)			
19	Notional amount of off-balance sheet transactions	111,210,647	109,144,147
20	The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	72,032,962	70,923,479
22	Total exposures related to off-balance sheet transactions (d)	39,177,685	38,220,668
Leverage ratio on a consolidated basis (5)			
23	The amount of capital (Tier1 capital) (e)	18,056,064	18,240,731
24	Total exposures ((a)+(b)+(c)+(d)) (f)	339,787,235	326,172,958
25	Leverage ratio on a consolidated basis ((e)/(f))	5.31%	5.59%
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	December 31, 2024	September 30, 2024
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)			
	Total exposures (f)	339,787,235	326,172,958
	The deposits with the Bank of Japan	92,390,534	95,580,418
	Total exposures (including the deposits with the Bank of Japan) (f')	432,177,770	421,753,377
	Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	4.17%	4.32%
Disclosure of mean values (7)			
28	Mean value of the amount of assets related to repo transactions, etc. ((g)+(h))	23,037,562	24,901,806
	Mean value of the amount of assets related to repo transactions, etc. (g)	24,671,751	26,641,375
	Mean value of the amount of deductions from the assets above (-) (h)	1,634,188	1,739,569
29	Quarter-end value of the amount of assets related to repo transactions, etc. ((i)+(j))	23,401,151	25,247,251
14	Quarter-end value of the amount of assets related to repo transactions, etc. (i)	25,072,657	27,015,748
15	Quarter-end value of the amount of deductions from the assets above (line 14) (-) (j)	1,671,505	1,768,497
30	Total exposures incorporating mean values from row 28 of the amount of assets related to repo transactions, etc. (k)	339,423,646	325,827,513
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)	431,814,181	421,407,932
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))	5.31%	5.59%
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))	4.18%	4.32%