

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	June 30, 2021	March 31, 2021
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	231,431,274	230,398,643
1a	1	Total assets reported in the consolidated balance sheet	269,603,551	271,757,457
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) (-)	38,172,276	41,358,814
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	2,747,149	2,591,146
3		Total on-balance sheet exposures (a)	228,684,124	227,807,497
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,412,350	4,798,028
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,337,180	5,412,948
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,038,010	2,647,041
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	28,371	45,687
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	678,692	657,918
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	4,243,931	4,114,314
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,641,531	3,380,760
11	4	Total exposures related to derivative transactions (b)	11,739,620	12,979,341
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	17,674,747	19,855,082
13		The amount of deductions from the assets above (line 12) (-)	2,169,888	2,273,909
14		The exposures for counterparty credit risk for repo transactions, etc.	2,081,544	2,011,301
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	17,586,403	19,592,473
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	98,433,506	100,699,543
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	66,353,467	68,353,766
19	6	Total exposures related to off-balance sheet transactions (d)	32,080,038	32,345,776
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	16,499,683	15,982,746
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	290,090,186	292,725,088
22		Leverage ratio on a consolidated basis ((e)/(f))	5.68%	5.45%

Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)					
		Total exposures	(f)	290,090,186	292,725,088
		The deposits with the Bank of Japan		92,457,625	87,716,057
		Total exposures (including the deposits with the Bank of Japan)	(f')	382,547,812	380,441,146
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)	((e)/(f')	4.31%	4.20%