

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	September 30, 2021	June 30, 2021
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	233,975,158	231,431,274
1a	1	Total assets reported in the consolidated balance sheet	271,186,892	269,603,551
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)	0	-
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	37,211,734	38,172,276
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	2,779,238	2,747,149
3		Total on-balance sheet exposures (a)	231,195,920	228,684,124
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,320,810	4,412,350
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,190,644	5,337,180
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,983,885	2,038,010
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	37,415	28,371
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	679,274	678,692
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	4,144,864	4,243,931
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,655,391	3,641,531
11	4	Total exposures related to derivative transactions (b)	11,342,954	11,739,620
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	17,815,982	17,674,747
13		The amount of deductions from the assets above (line 12) (-)	2,204,607	2,169,888
14		The exposures for counterparty credit risk for repo transactions, etc.	2,070,215	2,081,544
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	17,681,590	17,586,403
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	98,083,719	98,433,506
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	65,856,593	66,353,467
19	6	Total exposures related to off-balance sheet transactions (d)	32,227,126	32,080,038
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	16,789,698	16,499,683
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	292,447,590	290,090,186
22		Leverage ratio on a consolidated basis ((e)/(f))	5.74%	5.68%

Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)					
		Total exposures	(f)	292,447,590	290,090,186
		The deposits with the Bank of Japan		89,257,783	92,457,625
		Total exposures (including the deposits with the Bank of Japan)	(f')	381,705,374	382,547,812
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)	((e)/(f')	4.39%	4.31%