

Composition of Leverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

(in million yen, except percentage)

Corresponding line # on Basel III disclosure template		Item	December 31, 2021	September 30, 2021
Table 2	Table 1			
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustments items	234,401,464	233,975,158
1a	1	Total assets reported in the consolidated balance sheet	271,370,631	271,186,892
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) (-)	36,969,167	37,211,734
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	2,823,644	2,779,238
3		Total on-balance sheet exposures (a)	231,577,819	231,195,920
Exposures related to derivatives transactions				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,220,394	4,320,810
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,149,301	5,190,644
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,223,092	1,983,885
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	31,468	37,415
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	640,149	679,274
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	4,374,875	4,144,864
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,859,421	3,655,391
11	4	Total exposures related to derivative transactions (b)	11,499,560	11,342,954
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	17,620,884	17,815,982
13		The amount of deductions from the assets above (line 12) (-)	2,427,477	2,204,607
14		The exposures for counterparty credit risk for repo transactions, etc.	2,032,670	2,070,215
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	17,226,078	17,681,590
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	98,964,005	98,083,719
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	65,922,039	65,856,593
19	6	Total exposures related to off-balance sheet transactions (d)	33,041,966	32,227,126
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (e)	16,901,108	16,789,698
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	293,345,425	292,447,590
22		Leverage ratio on a consolidated basis ((e)/(f))	5.76%	5.74%

Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)					
		Total exposures	(f)	293,345,425	292,447,590
		The deposits with the Bank of Japan		94,404,761	89,257,783
		Total exposures (including the deposits with the Bank of Japan)	(f')	387,750,186	381,705,374
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan)	((e)/(f')	4.35%	4.39%