

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

(In million yen, %, the number of data)

Item		Current Quarter (June 30,2022)					Prior Quarter (March 31,2022)				
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
Available stable funding (ASF) items (1)											
1	Capital; of which:	18,165,790	0	0	3,255,425	21,421,216	19,638,707	0	0	2,018,965	21,657,672
2	Common Equity Tier 1 capital, Additional Tier 1 capital and Tier 2 capital (excluding the proportion of Tier 2 instruments with residual maturity of less than one year) before the application of capital deductions	17,665,137	0	0	3,250,425	20,915,562	19,432,595	0	0	1,730,727	21,163,322
3	Other capital instruments that are not included in the above category	500,653	0	0	5,000	505,653	206,112	0	0	288,237	494,350
4	Funding from retail and small business customers; of which:	88,990,813	16,380,261	163,609	64,784	96,246,187	87,173,779	16,171,563	154,350	72,132	94,375,884
5	Stable deposits	23,437,932	507,683	58,118	31,876	22,835,425	22,524,407	506,112	50,045	32,982	21,959,520
6	Less stable deposits	65,552,880	15,872,577	105,491	32,907	73,410,761	64,649,371	15,665,450	104,304	39,150	72,416,364
7	Wholesale funding; of which:	90,160,026	93,240,348	6,504,251	30,299,908	79,491,713	90,852,857	88,434,164	6,527,820	28,980,327	77,555,801
8	Operational deposits	0	767,804	0	0	383,902	0	754,968	0	0	377,484
9	Other wholesale funding	90,160,026	92,472,544	6,504,251	30,299,908	79,107,810	90,852,857	87,679,195	6,527,820	28,980,327	77,178,317
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	1,421,441	27,447,990	39,035	2,467,146	344,679	1,908,556	21,656,597	252,971	1,639,373	460,089
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	1,421,441	27,447,990	39,035	2,467,146	344,679	1,908,556	21,656,597	252,971	1,639,373	460,089
14	Total available stable funding					197,503,795					194,049,448
Required stable funding (RSF) items (2)											
15	HQLA					7,795,559					7,633,614
16	Deposits held at financial institutions for operational purposes	174,823	25,278	464,830	3,839	399,875	190,041	24,161	383,432	3,669	366,710
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	10,193,748	50,960,885	11,339,024	91,706,288	107,918,925	10,508,651	46,677,645	11,264,705	87,539,305	102,202,549
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	898,285	12,480,545	48,956	79,737	290,169	540,108	10,875,962	71,133	33,825	186,707
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	1,742,539	9,711,260	2,185,555	10,649,465	13,885,463	2,456,361	9,008,986	2,211,099	9,183,326	12,554,786
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,794,277	24,224,715	7,074,956	51,146,032	59,841,908	1,531,857	22,125,214	6,957,709	49,794,864	57,156,250
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	147,609	3,323,652	829,569	3,078,829	4,094,741	75,144	3,083,120	560,248	3,039,600	3,695,491
22	Residential mortgages; of which:	836	406,263	419,530	18,211,305	15,910,919	825	392,740	405,279	17,201,996	14,867,857
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	126,815	130,735	11,627,112	10,029,522	0	110,397	114,824	10,627,952	8,992,820
24	Securities that are not in default and do not qualify as HQLA and other similar assets	5,757,808	4,138,100	1,610,026	11,619,747	17,990,465	5,979,498	4,274,740	1,619,484	11,325,293	17,436,947
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	12,727,093	1,978,140	543,995	26,343,322	35,851,648	12,113,298	1,655,745	463,959	24,642,545	33,457,490
27	Physical traded commodities, including gold	0				0	0				0
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)				1,828,613	1,554,321				1,655,415	1,407,102
29	Derivative assets				1,467,931	1,467,931				1,816,045	1,816,045
30	Derivative liabilities (before deduction of variation margin posted)				296,263	296,263				218,974	218,974
31	All other assets not included in the above categories	12,727,093	1,978,140	543,995	22,750,514	32,533,132	12,113,298	1,655,745	463,959	20,952,109	30,015,366
32	Off-balance sheet items				127,190,541	3,083,916				118,052,988	2,825,135
33	Total required stable funding					155,049,925					146,485,499
34	Consolidated net stable funding ratio (NSFR)					127.3%					132.4%