

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (September 30,2022)					Prior Quarter (June 30,2022)				
		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	
<b>Available stable funding (ASF) items (1)</b>											
1	Capital; of which:	18,195,554	170,000	0	3,010,985	21,376,539	18,165,790	0	0	3,255,425	21,421,216
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	17,690,683	170,000	0	3,005,985	20,866,669	17,665,137	0	0	3,250,425	20,915,562
3	Other capital instruments that are not included in the above category	504,870	0	0	5,000	509,870	500,653	0	0	5,000	505,653
4	Funding from retail and small business customers; of which:	97,476,978	7,910,141	141,386	79,872	96,251,196	88,990,813	16,380,261	163,609	64,784	96,246,187
5	Stable deposits	23,411,859	465,201	36,312	32,870	22,750,575	23,437,932	507,683	58,118	31,876	22,835,425
6	Less stable deposits	74,065,118	7,444,939	105,074	47,001	73,500,621	65,552,880	15,872,577	105,491	32,907	73,410,761
7	Wholesale funding; of which:	90,816,727	93,297,112	6,417,060	31,068,941	81,372,453	90,160,026	93,240,348	6,504,251	30,299,908	79,491,713
8	Operational deposits	0	781,491	0	0	390,745	0	767,804	0	0	383,902
9	Other wholesale funding	90,816,727	92,515,621	6,417,060	31,068,941	80,981,707	90,160,026	92,472,544	6,504,251	30,299,908	79,107,810
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	2,630,447	27,884,685	122,593	3,599,721	455,973	1,421,441	27,447,990	39,035	2,467,146	344,679
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	2,630,447	27,884,685	122,593	3,599,721	455,973	1,421,441	27,447,990	39,035	2,467,146	344,679
14	Total available stable funding	/	/	/	/	199,456,162	/	/	/	/	197,503,795
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	8,451,148	/	/	/	/	7,795,559
16	Deposits held at financial institutions for operational purposes	182,773	44,772	635,415	4,034	499,311	174,823	25,278	464,830	3,839	399,875
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	12,511,883	50,375,399	12,785,544	93,765,449	112,057,272	10,193,748	50,960,885	11,339,024	91,706,288	107,918,925
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,349,844	11,123,301	137,027	84,206	414,607	898,285	12,480,545	48,956	79,737	290,169
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	3,214,089	9,355,048	2,407,175	11,432,532	15,253,201	1,742,539	9,711,260	2,185,555	10,649,465	13,885,463
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,666,746	24,836,212	8,145,734	52,142,233	61,601,247	1,794,277	24,224,715	7,074,956	51,146,032	59,841,908
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	152,916	3,233,993	833,468	3,122,426	4,106,342	147,609	3,323,652	829,569	3,078,829	4,094,741
22	Residential mortgages; of which:	858	415,197	427,968	18,679,040	16,411,214	836	406,263	419,530	18,211,305	15,910,919
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	135,465	139,525	12,114,052	10,546,158	0	126,815	130,735	11,627,112	10,029,522
24	Securities that are not in default and do not qualify as HQLA and other similar assets	6,280,344	4,645,639	1,667,637	11,427,436	18,377,001	5,757,808	4,138,100	1,610,026	11,619,747	17,990,465
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	13,793,278	1,939,430	586,421	30,813,437	41,292,353	12,727,093	1,978,140	543,995	26,343,322	35,851,648
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)	/	/	/	1,735,920	1,475,532	/	/	/	1,828,613	1,554,321
29	Derivative assets	/	/	/	1,775,275	1,775,275	/	/	/	1,467,931	1,467,931
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	383,746	383,746	/	/	/	296,263	296,263
31	All other assets not included in the above categories	13,793,278	1,939,430	586,421	26,918,495	37,657,799	12,727,093	1,978,140	543,995	22,750,514	32,533,132
32	Off-balance sheet items	/	/	/	131,647,322	3,165,660	/	/	/	127,190,541	3,083,916
33	Total required stable funding	/	/	/	/	165,465,746	/	/	/	/	155,049,925
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	120.5%	/	/	/	/	127.3%