

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (December 31,2022)					Prior Quarter (September 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	
Available stable funding (ASF) items (1)											
1	Capital; of which:	18,197,139	502,500	35,000	2,949,447	21,334,086	18,195,554	170,000	0	3,010,985	21,376,539
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	17,657,587	170,000	0	2,949,447	20,777,035	17,690,683	170,000	0	3,005,985	20,866,669
3	Other capital instruments that are not included in the above category	539,551	332,500	35,000	0	557,051	504,870	0	0	5,000	509,870
4	Funding from retail and small business customers; of which:	99,996,416	7,799,337	146,671	79,380	98,463,952	97,476,978	7,910,141	141,386	79,872	96,251,196
5	Stable deposits	24,234,567	456,903	36,312	32,870	23,524,265	23,411,859	465,201	36,312	32,870	22,750,575
6	Less stable deposits	75,761,849	7,342,433	110,358	46,510	74,939,687	74,065,118	7,444,939	105,074	47,001	73,500,621
7	Wholesale funding; of which:	89,742,393	94,963,783	6,399,366	29,635,205	79,228,932	90,816,727	93,297,112	6,417,060	31,068,941	81,372,453
8	Operational deposits	0	591,956	0	0	295,978	0	781,491	0	0	390,745
9	Other wholesale funding	89,742,393	94,371,826	6,399,366	29,635,205	78,932,954	90,816,727	92,515,621	6,417,060	31,068,941	80,981,707
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	1,120,914	27,615,138	46,092	2,368,445	313,614	2,630,447	27,884,685	122,593	3,599,721	455,973
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	1,120,914	27,615,138	46,092	2,368,445	313,614	2,630,447	27,884,685	122,593	3,599,721	455,973
14	Total available stable funding	/	/	/	/	199,340,586	/	/	/	/	199,456,162
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	7,941,382	/	/	/	/	8,451,148
16	Deposits held at financial institutions for operational purposes	180,342	44,655	556,765	4,021	457,482	182,773	44,772	635,415	4,034	499,311
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	12,579,852	54,549,704	11,221,152	91,454,286	111,670,463	12,511,883	50,375,399	12,785,544	93,765,449	112,057,272
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,445,815	12,163,970	99,560	84,551	511,224	1,349,844	11,123,301	137,027	84,206	414,607
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,458,498	9,194,209	2,369,089	12,097,373	15,703,133	3,214,089	9,355,048	2,407,175	11,432,532	15,253,201
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,978,433	27,406,693	6,489,026	50,260,640	60,498,356	1,666,746	24,836,212	8,145,734	52,142,233	61,601,247
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	98,682	3,170,764	713,109	3,188,172	4,057,635	152,916	3,233,993	833,468	3,122,426	4,106,342
22	Residential mortgages; of which:	605	425,658	427,178	18,594,833	16,354,707	858	415,197	427,968	18,679,040	16,411,214
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	135,135	139,140	12,061,809	10,511,842	0	135,465	139,525	12,114,052	10,546,158
24	Securities that are not in default and do not qualify as HQLA and other similar assets	6,696,500	5,359,172	1,836,296	10,416,888	18,603,040	6,280,344	4,645,639	1,667,637	11,427,436	18,377,001
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	13,794,784	1,543,844	557,484	29,768,308	39,926,119	13,793,278	1,939,430	586,421	30,813,437	41,292,353
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)	/	/	/	2,194,955	1,865,712	/	/	/	1,735,920	1,475,532
29	Derivative assets	/	/	/	1,544,603	1,544,603	/	/	/	1,775,275	1,775,275
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	315,353	315,353	/	/	/	383,746	383,746
31	All other assets not included in the above categories	13,794,784	1,543,844	557,484	25,713,396	36,200,450	13,793,278	1,939,430	586,421	26,918,495	37,657,799
32	Off-balance sheet items	/	/	/	133,308,885	3,278,240	/	/	/	131,647,322	3,165,660
33	Total required stable funding	/	/	/	/	163,273,688	/	/	/	/	165,465,746
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	122.0%	/	/	/	/	120.5%