

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (June 30,2023)					Weighted value	Prior Quarter (March 31,2023)				
		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:	19,660,119	35,000	112,925	3,311,789	23,080,872	18,557,932	60,000	140,000	3,018,056	21,698,489	
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	19,085,850	0	105,000	3,311,789	22,502,640	18,021,028	0	105,000	3,018,056	21,144,085	
3	Other capital instruments that are not included in the above category	574,269	35,000	7,925	0	578,231	536,904	60,000	35,000	0	554,404	
4	Funding from retail and small business customers; of which:	93,914,229	7,264,999	63,872	15,331	92,190,697	92,755,777	7,938,586	62,852	16,282	91,721,814	
5	Stable deposits	20,781,768	349,714	0	0	20,074,907	19,566,141	914,597	0	0	19,456,702	
6	Less stable deposits	73,132,461	6,915,285	63,872	15,331	72,115,789	73,189,636	7,023,988	62,852	16,282	72,265,111	
7	Wholesale funding; of which:	90,184,134	94,378,677	8,866,453	33,084,097	83,949,016	90,143,781	99,125,444	7,242,178	32,714,784	81,972,112	
8	Operational deposits	0	628,834	0	0	314,417	0	670,312	0	0	335,156	
9	Other wholesale funding	90,184,134	93,749,842	8,866,453	33,084,097	83,634,599	90,143,781	98,455,131	7,242,178	32,714,784	81,636,955	
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0	
11	Other liabilities; of which:	422,532	24,493,907	20,116	2,660,465	389,948	916,734	22,130,894	16,924	2,383,035	772,929	
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/	
13	All other liabilities and equity not included in the above categories	422,532	24,493,907	20,116	2,660,465	389,948	916,734	22,130,894	16,924	2,383,035	772,929	
14	Total available stable funding	/	/	/	/	199,610,534	/	/	/	/	196,165,345	
<b>Required stable funding (RSF) items (2)</b>												
15	HQLA	/	/	/	/	8,925,089	/	/	/	/	7,400,237	
16	Deposits held at financial institutions for operational purposes	354,784	693,743	568,839	4,240	899,624	124,089	102,866	492,967	4,074	426,080	
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	12,429,143	49,407,108	10,435,764	85,839,895	101,573,344	13,201,904	49,310,199	10,124,515	81,819,250	98,176,539	
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,189,418	11,163,659	90,300	87,480	365,431	1,243,493	11,843,110	79,725	45,688	297,856	
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	3,955,784	9,354,058	1,793,606	12,476,760	16,170,972	4,189,099	8,419,736	1,874,681	11,755,853	15,324,550	
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,625,432	23,949,529	6,325,529	50,896,961	58,151,322	1,878,732	24,305,683	5,927,187	48,598,230	56,444,972	
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	64,430	3,429,845	852,465	3,940,996	4,708,728	54,919	3,615,628	652,485	3,707,195	4,453,107	
22	Residential mortgages; of which:	915	295,023	307,504	11,151,488	8,843,517	866	299,108	310,278	11,265,532	8,930,389	
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	21,584	23,079	4,686,447	3,068,522	0	21,931	23,528	4,753,716	3,112,646	
24	Securities that are not in default and do not qualify as HQLA and other similar assets	5,657,593	4,644,837	1,918,824	11,227,204	18,042,101	5,889,711	4,442,559	1,932,641	10,153,945	17,178,770	
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0	
26	Other assets; of which:	13,964,325	1,338,201	201,083	32,583,040	41,893,662	13,515,848	1,659,904	208,049	29,201,685	38,713,303	
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)	/	/	/	2,401,375	2,041,169	/	/	/	1,931,745	1,641,983	
29	Derivative assets	/	/	/	1,814,473	1,814,473	/	/	/	1,070,288	1,070,288	
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	291,013	291,013	/	/	/	214,947	214,947	
31	All other assets not included in the above categories	13,964,325	1,338,201	201,083	28,076,177	37,747,006	13,515,848	1,659,904	208,049	25,984,704	35,786,084	
32	Off-balance sheet items	/	/	/	135,582,143	3,069,908	/	/	/	129,347,316	2,961,304	
33	Total required stable funding	/	/	/	/	156,361,629	/	/	/	/	147,677,465	
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	127.6%	/	/	/	/	132.8%	