

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (September 30,2023)					Prior Quarter (June 30,2023)				
		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:	19,969,015	140,000	20,911	3,589,585	23,674,056	19,660,119	35,000	112,925	3,311,789	23,080,872
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	19,421,893	105,000	0	3,589,585	23,116,479	19,085,850	0	105,000	3,311,789	22,502,640
3	Other capital instruments that are not included in the above category	547,121	35,000	20,911	0	557,577	574,269	35,000	7,925	0	578,231
4	Funding from retail and small business customers; of which:	93,946,756	7,221,399	59,091	16,921	92,162,512	93,914,229	7,264,999	63,872	15,331	92,190,697
5	Stable deposits	20,475,788	345,587	0	0	19,780,308	20,781,768	349,714	0	0	20,074,907
6	Less stable deposits	73,470,967	6,875,811	59,091	16,921	72,382,204	73,132,461	6,915,285	63,872	15,331	72,115,789
7	Wholesale funding; of which:	90,405,241	101,958,137	21,796,103	21,380,510	79,880,926	90,184,134	94,378,677	8,866,453	33,084,097	83,949,016
8	Operational deposits	0	625,324	0	0	312,662	0	628,834	0	0	314,417
9	Other wholesale funding	90,405,241	101,332,813	21,796,103	21,380,510	79,568,264	90,184,134	93,749,842	8,866,453	33,084,097	83,634,599
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	△217,635	25,627,404	24,186	2,620,544	400,173	422,532	24,493,907	20,116	2,660,465	389,948
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	△217,635	25,627,404	24,186	2,620,544	400,173	422,532	24,493,907	20,116	2,660,465	389,948
14	Total available stable funding	/	/	/	/	196,117,669	/	/	/	/	199,610,534
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	8,772,068	/	/	/	/	8,925,089
16	Deposits held at financial institutions for operational purposes	262,506	890,479	508,796	4,412	882,700	354,784	693,743	568,839	4,240	899,624
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	13,709,057	52,058,790	9,075,069	87,658,286	103,912,834	12,429,143	49,407,108	10,435,764	85,839,895	101,573,344
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,353,572	12,889,342	175,044	97,608	580,321	1,189,418	11,163,659	90,300	87,480	365,431
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	4,444,791	10,107,399	1,724,674	13,157,279	17,340,347	3,955,784	9,354,058	1,793,606	12,476,760	16,170,972
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,864,080	24,131,706	5,065,458	51,919,247	58,722,238	1,625,432	23,949,529	6,325,529	50,896,961	58,151,322
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	76,038	3,254,971	677,337	4,470,766	4,909,166	64,430	3,429,845	852,465	3,940,996	4,708,728
22	Residential mortgages; of which:	837	308,103	306,496	11,362,628	9,068,439	915	295,023	307,504	11,151,488	8,843,517
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	20,981	22,803	4,625,146	3,055,460	0	21,584	23,079	4,686,447	3,068,522
24	Securities that are not in default and do not qualify as HQLA and other similar assets	6,045,775	4,622,238	1,803,394	11,121,522	18,201,486	5,657,593	4,644,837	1,918,824	11,227,204	18,042,101
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	14,903,030	1,598,446	265,193	38,310,306	47,706,787	13,964,325	1,338,201	201,083	32,583,040	41,893,662
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)	/	/	/	2,212,439	1,880,573	/	/	/	2,401,375	2,041,169
29	Derivative assets	/	/	/	1,780,544	1,780,544	/	/	/	1,814,473	1,814,473
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	318,532	318,532	/	/	/	291,013	291,013
31	All other assets not included in the above categories	14,903,030	1,598,446	265,193	33,998,789	43,727,137	13,964,325	1,338,201	201,083	28,076,177	37,747,006
32	Off-balance sheet items	/	/	/	138,158,363	3,118,969	/	/	/	135,582,143	3,069,908
33	Total required stable funding	/	/	/	/	164,393,361	/	/	/	/	156,361,629
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	119.2%	/	/	/	/	127.6%