

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item	Current Quarter (December 31,2023)						Prior Quarter (September 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		
Available stable funding (ASF) items (1)											
1	Capital; of which:	20,583,633	108,897	43,000	3,788,914	24,499,048	19,969,015	140,000	20,911	3,589,585	23,674,056
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	20,016,739	105,000	0	3,788,914	23,910,654	19,421,893	105,000	0	3,589,585	23,116,479
3	Other capital instruments that are not included in the above category	566,894	3,897	43,000	0	588,394	547,121	35,000	20,911	0	557,577
4	Funding from retail and small business customers; of which:	95,378,812	7,121,662	66,706	16,407	93,405,239	93,946,756	7,221,399	59,091	16,921	92,162,512
5	Stable deposits	21,227,807	339,554	0	0	20,488,994	20,475,788	345,587	0	0	19,780,308
6	Less stable deposits	74,151,004	6,782,108	66,706	16,407	72,916,244	73,470,967	6,875,811	59,091	16,921	72,382,204
7	Wholesale funding; of which:	87,558,341	102,678,437	21,014,361	19,851,444	75,928,704	90,405,241	101,958,137	21,796,103	21,380,510	79,880,926
8	Operational deposits	0	567,644	0	0	283,822	0	625,324	0	0	312,662
9	Other wholesale funding	87,558,341	102,110,792	21,014,361	19,851,444	75,644,882	90,405,241	101,332,813	21,796,103	21,380,510	79,568,264
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	11,447,362	15,114,551	19,262	2,248,245	404,728	Δ217,635	25,627,404	24,186	2,620,544	400,173
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	11,447,362	15,114,551	19,262	2,248,245	404,728	Δ217,635	25,627,404	24,186	2,620,544	400,173
14	Total available stable funding	/	/	/	/	194,237,721	/	/	/	/	196,117,669
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	8,549,905	/	/	/	/	8,772,068
16	Deposits held at financial institutions for operational purposes	109,213	56,475	468,194	4,455	371,491	262,506	890,479	508,796	4,412	882,700
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	13,042,231	55,620,934	9,432,027	86,781,437	103,880,930	13,709,057	52,058,790	9,075,069	87,658,286	103,912,834
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,372,293	14,307,868	75,763	81,517	413,639	1,353,572	12,889,342	175,044	97,608	580,321
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	3,633,863	10,518,708	2,018,627	13,340,190	17,182,641	4,444,791	10,107,399	1,724,674	13,157,279	17,340,347
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,774,344	25,108,297	4,915,524	51,593,200	58,778,823	1,864,080	24,131,706	5,065,458	51,919,247	58,722,238
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	66,089	3,752,878	372,551	4,391,443	4,930,570	76,038	3,254,971	677,337	4,470,766	4,909,166
22	Residential mortgages; of which:	676	306,534	306,392	10,982,684	8,754,273	837	308,103	306,496	11,362,628	9,068,439
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	20,705	22,542	4,578,474	3,025,280	0	20,981	22,803	4,625,146	3,055,460
24	Securities that are not in default and do not qualify as HQLA and other similar assets	6,261,053	5,379,524	2,115,719	10,783,844	18,751,553	6,045,775	4,622,238	1,803,394	11,121,522	18,201,486
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	23,345,034	1,449,191	212,955	28,129,677	45,673,162	14,903,030	1,598,446	265,193	38,310,306	47,706,787
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)	/	/	/	1,937,561	1,646,927	/	/	/	2,212,439	1,880,573
29	Derivative assets	/	/	/	1,880,662	1,880,662	/	/	/	1,780,544	1,780,544
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	232,674	232,674	/	/	/	318,532	318,532
31	All other assets not included in the above categories	23,345,034	1,449,191	212,955	24,078,779	41,912,898	14,903,030	1,598,446	265,193	33,998,789	43,727,137
32	Off-balance sheet items	/	/	/	132,617,411	2,988,425	/	/	/	138,158,363	3,118,969
33	Total required stable funding	/	/	/	/	161,463,915	/	/	/	/	164,393,361
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	120.2%	/	/	/	/	119.2%