

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (March 31,2024)					Prior Quarter (December 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	
Available stable funding (ASF) items (1)											
1	Capital; of which:	21,012,008	16,904	361,269	3,630,241	24,909,384	20,583,633	108,897	43,000	3,788,914	24,499,048
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	20,464,248	0	173,000	3,630,241	24,267,489	20,016,739	105,000	0	3,788,914	23,910,654
3	Other capital instruments that are not included in the above category	547,759	16,904	188,269	0	641,894	566,894	3,897	43,000	0	588,394
4	Funding from retail and small business customers; of which:	94,984,187	7,083,369	76,324	18,974	92,996,105	95,378,812	7,121,662	66,706	16,407	93,405,239
5	Stable deposits	20,623,986	328,767	0	0	19,905,116	21,227,807	339,554	0	0	20,488,994
6	Less stable deposits	74,360,200	6,754,602	76,324	18,974	73,090,989	74,151,004	6,782,108	66,706	16,407	72,916,244
7	Wholesale funding; of which:	94,345,980	113,527,961	12,834,356	17,263,482	72,448,504	87,558,341	102,678,437	21,014,361	19,851,444	75,928,704
8	Operational deposits	0	655,663	0	0	327,831	0	567,644	0	0	283,822
9	Other wholesale funding	94,345,980	112,872,298	12,834,356	17,263,482	72,120,673	87,558,341	102,110,792	21,014,361	19,851,444	75,644,882
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	12,665,526	13,240,633	13,753	2,491,204	105,463	11,447,362	15,114,551	19,262	2,248,245	404,728
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	12,665,526	13,240,633	13,753	2,491,204	105,463	11,447,362	15,114,551	19,262	2,248,245	404,728
14	Total available stable funding					190,459,458					194,237,721
Required stable funding (RSF) items (2)											
15	HQLA					8,936,839					8,549,905
16	Deposits held at financial institutions for operational purposes	115,211	104,168	459,318	4,336	401,291	109,213	56,475	468,194	4,455	371,491
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	14,455,317	49,985,998	11,739,238	89,093,959	105,490,820	13,042,231	55,620,934	9,432,027	86,781,437	103,880,930
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,259,205	13,506,228	55,746	81,052	307,370	1,372,293	14,307,868	75,763	81,517	413,639
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	4,415,313	9,078,082	2,396,733	13,840,138	17,800,258	3,633,863	10,518,708	2,018,627	13,340,190	17,182,641
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,961,419	22,227,892	6,729,050	53,500,759	59,954,697	1,774,344	25,108,297	4,915,524	51,593,200	58,778,823
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	72,318	3,780,902	924,255	4,782,685	5,492,218	66,089	3,752,878	372,551	4,391,443	4,930,570
22	Residential mortgages; of which:	843	307,253	306,032	11,142,972	8,735,895	676	306,534	306,392	10,982,684	8,754,273
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	21,061	23,970	5,375,141	3,548,395	0	20,705	22,542	4,578,474	3,025,280
24	Securities that are not in default and do not qualify as HQLA and other similar assets	6,818,536	4,866,540	2,251,675	10,529,036	18,692,597	6,261,053	5,379,524	2,115,719	10,783,844	18,751,553
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	24,913,126	1,597,502	228,407	28,809,505	47,836,751	23,345,034	1,449,191	212,955	28,129,677	45,673,162
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)				1,479,033	1,257,178				1,937,561	1,646,927
29	Derivative assets				1,720,070	1,720,070				1,880,662	1,880,662
30	Derivative liabilities (before deduction of variation margin posted)				257,008	257,008				232,674	232,674
31	All other assets not included in the above categories	24,913,126	1,597,502	228,407	25,353,393	44,602,494	23,345,034	1,449,191	212,955	24,078,779	41,912,898
32	Off-balance sheet items				139,028,445	3,102,263				132,617,411	2,988,425
33	Total required stable funding					165,767,965					161,463,915
34	Consolidated net stable funding ratio (NSFR)					114.8%					120.2%