

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (September 30,2024)					Prior Quarter (June 30,2024)				
		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:	21,859,298	358,964	32,288	3,892,212	25,940,655	21,964,652	43,000	365,923	3,572,244	25,806,358
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	21,281,452	173,000	0	3,892,212	25,346,665	21,401,994	0	173,000	3,572,244	25,147,238
3	Other capital instruments that are not included in the above category	577,846	185,964	32,288	0	593,990	562,657	43,000	192,923	0	659,119
4	Funding from retail and small business customers; of which:	95,418,337	7,187,107	62,357	17,966	93,474,355	96,094,836	7,144,320	71,804	18,065	94,082,720
5	Stable deposits	20,782,462	324,862	0	0	20,051,958	21,365,896	329,916	0	0	20,611,022
6	Less stable deposits	74,635,875	6,862,245	62,357	17,966	73,422,397	74,728,939	6,814,403	71,804	18,065	73,471,698
7	Wholesale funding; of which:	89,757,195	105,283,071	23,502,801	16,166,445	73,920,223	92,102,459	110,418,081	16,829,328	18,234,504	75,409,390
8	Operational deposits	0	629,926	0	0	314,963	0	611,538	0	0	305,769
9	Other wholesale funding	89,757,195	104,653,144	23,502,801	16,166,445	73,605,260	92,102,459	109,806,542	16,829,328	18,234,504	75,103,621
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	10,369,021	12,703,060	4,494	1,852,168	126,524	13,793,001	13,831,943	9,266	3,015,752	126,392
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	10,369,021	12,703,060	4,494	1,852,168	126,524	13,793,001	13,831,943	9,266	3,015,752	126,392
14	Total available stable funding	/	/	/	/	193,461,760	/	/	/	/	195,424,862
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	8,714,195	/	/	/	/	9,325,151
16	Deposits held at financial institutions for operational purposes	98,632	135,447	435,949	5,299	389,630	341,749	243,682	495,480	4,545	643,472
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	15,356,979	55,823,288	12,703,507	86,461,316	106,150,162	14,506,304	58,278,654	12,331,725	89,654,012	108,858,747
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,595,984	14,148,783	326,014	0	464,868	1,411,967	15,086,886	48,533	11,197	265,667
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	4,637,268	10,163,658	2,577,491	12,717,227	17,164,181	4,038,432	10,936,140	2,505,077	13,362,159	17,593,404
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	2,068,722	26,282,938	7,299,223	52,569,551	61,334,034	2,082,003	25,918,811	7,103,014	54,466,515	62,633,928
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	69,055	8,555,528	981,263	5,649,527	8,473,032	158,022	5,824,676	1,842,695	5,334,527	7,380,850
22	Residential mortgages; of which:	1,168	291,353	305,155	10,992,570	8,577,956	790	307,197	304,395	10,980,800	8,577,261
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	20,446	22,783	5,324,557	3,482,577	0	20,698	23,450	5,343,367	3,501,050
24	Securities that are not in default and do not qualify as HQLA and other similar assets	7,053,836	4,936,555	2,195,621	10,181,967	18,609,120	6,973,111	6,029,618	2,370,704	10,833,338	19,788,485
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	22,387,225	1,356,206	202,295	24,188,498	43,888,975	25,086,194	1,793,314	170,568	28,965,935	49,711,996
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)	/	/	/	1,467,545	1,247,413	/	/	/	1,473,656	1,252,608
29	Derivative assets	/	/	/	1,559,678	1,559,678	/	/	/	2,330,991	2,330,991
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	224,345	224,345	/	/	/	309,405	309,405
31	All other assets not included in the above categories	22,387,225	1,356,206	202,295	20,936,928	40,857,537	25,086,194	1,793,314	170,568	24,851,881	45,818,991
32	Off-balance sheet items	/	/	/	137,916,130	3,064,108	/	/	/	143,996,999	3,206,844
33	Total required stable funding	/	/	/	/	162,207,072	/	/	/	/	171,746,213
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	119.2%	/	/	/	/	113.7%