

Liquidity Coverage Ratio Disclosure (Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (From 2020/10/1 To 2020/12/31)		Prior Quarter (From 2020/7/1 To 2020/9/30)	
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	123,638,612		118,199,483	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	96,784,295	8,207,530	96,264,497	8,154,803
3	of which, Stable deposits	21,168,671	635,060	21,184,456	635,534
4	of which, Less stable deposits	75,615,625	7,572,470	75,080,042	7,519,270
5	Cash outflows related to unsecured wholesale funding	112,975,002	61,248,895	110,732,429	60,773,213
6	of which, Qualifying operational deposits	661,342	165,335	638,052	159,513
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	109,306,766	58,076,666	107,020,554	57,539,878
8	of which, Debt securities	3,006,894	3,006,894	3,073,823	3,073,823
9	Cash outflows related to secured funding, etc.		1,600,253		1,731,760
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	55,783,951	26,039,320	42,797,611	13,494,043
11	of which, Cash outflows related to derivative transactions, etc.	15,473,179	15,473,179	3,121,876	3,121,876
12	of which, Cash outflows related to funding programs	4,171	4,171	4,566	4,566
13	of which, Cash outflows related to credit and liquidity facilities	40,306,601	10,561,970	39,671,170	10,367,601
14	Cash outflows related to contractual funding obligations, etc.	6,202,443	3,962,290	5,441,764	3,619,716
15	Cash outflows related to contingencies	74,694,580	910,663	74,267,079	913,856
16	Total cash outflows		101,968,952		88,687,391
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	16,273,247	2,066,107	15,849,752	2,372,184
18	Cash inflows related to collection of loans, etc.	16,039,036	11,331,965	15,907,956	10,936,792
19	Other cash inflows	20,531,005	14,276,223	7,142,326	1,893,469
20	Total cash inflows	52,843,288	27,674,295	38,900,033	15,202,445
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		123,638,612		118,199,483
22	Net cash outflows		74,294,657		73,484,946
23	Consolidated liquidity coverage ratio (LCR)		166.4		160.8
24	The number of data used to calculate the average value		63		61