

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (March 31,2022)					Prior Quarter (December 31,2021)				
		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:	19,638,707	0	0	2,018,965	21,657,672	20,530,372	0	0	2,027,757	22,558,130
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	19,432,595	0	0	1,730,727	21,163,322	20,330,261	0	0	1,744,871	22,075,132
3	Other capital instruments that are not included in the above category	206,112	0	0	288,237	494,350	200,111	0	0	282,885	482,997
4	Funding from retail and small business customers; of which:	87,173,779	16,171,563	154,350	72,132	94,375,884	86,807,516	16,225,317	144,404	85,011	94,110,156
5	Stable deposits	22,524,407	506,112	50,045	32,982	21,959,520	22,730,618	539,578	42,401	37,534	22,184,503
6	Less stable deposits	64,649,371	15,665,450	104,304	39,150	72,416,364	64,076,897	15,685,739	102,002	47,477	71,925,652
7	Wholesale funding; of which:	90,852,857	88,434,164	6,527,820	28,980,327	77,555,801	87,513,586	83,447,668	5,509,789	30,114,860	76,843,686
8	Operational deposits	0	754,968	0	0	377,484	0	647,127	0	0	323,563
9	Other wholesale funding	90,852,857	87,679,195	6,527,820	28,980,327	77,178,317	87,513,586	82,800,541	5,509,789	30,114,860	76,520,123
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	1,908,556	21,656,597	252,971	1,639,373	460,089	2,740,733	20,672,789	90,700	1,229,998	626,760
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	1,908,556	21,656,597	252,971	1,639,373	460,089	2,740,733	20,672,789	90,700	1,229,998	626,760
14	Total available stable funding					194,049,448					194,138,733
Required stable funding (RSF) items (2)											
15	HQLA					7,633,614					17,192,000
16	Deposits held at financial institutions for operational purposes	190,041	24,161	383,432	3,669	366,710	159,244	16,995	452,032	0	371,340
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	10,508,651	46,677,645	11,264,705	87,539,305	102,202,549	9,333,201	45,604,478	10,297,881	83,320,646	99,698,445
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	540,108	10,875,962	71,133	33,825	186,707	657,027	10,303,076	132,185	25,971	203,204
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,456,361	9,008,986	2,211,099	9,183,326	12,554,786	1,350,926	9,102,851	2,091,911	8,720,247	11,788,623
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,531,857	22,125,214	6,957,709	49,794,864	57,156,250	1,343,674	21,660,169	5,939,423	47,523,434	55,191,047
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	75,144	3,083,120	560,248	3,039,600	3,695,491	53,716	3,129,160	627,857	2,834,650	4,160,871
22	Residential mortgages; of which:	825	392,740	405,279	17,201,996	14,867,857	627	396,981	399,404	16,782,860	15,450,907
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	110,397	114,824	10,627,952	8,992,820	0	103,929	108,335	9,960,388	8,395,068
24	Securities that are not in default and do not qualify as HQLA and other similar assets	5,979,498	4,274,740	1,619,484	11,325,293	17,436,947	5,980,945	4,141,400	1,734,956	10,268,131	17,064,662
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	12,113,298	1,655,745	463,959	24,642,545	33,457,490	9,841,764	1,494,719	419,029	23,713,028	30,144,937
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)				1,655,415	1,407,102				1,574,293	1,338,149
29	Derivative assets				1,816,045	1,816,045				1,438,781	1,438,781
30	Derivative liabilities (before deduction of variation margin posted)				218,974	218,974				143,327	143,327
31	All other assets not included in the above categories	12,113,298	1,655,745	463,959	20,952,109	30,015,366	9,841,764	1,494,719	419,029	20,556,626	27,224,679
32	Off-balance sheet items				118,052,988	2,825,135				114,917,092	2,743,829
33	Total required stable funding					146,485,499					150,150,554
34	Consolidated net stable funding ratio (NSFR)					132.4%					129.2%