

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (March 31,2023)					Prior Quarter (December 31,2022)					Weighted value
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity					
		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:	18,557,932	60,000	140,000	3,018,056	21,698,489	18,197,139	502,500	35,000	2,949,447	21,334,086	
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	18,021,028	0	105,000	3,018,056	21,144,085	17,657,587	170,000	0	2,949,447	20,777,035	
3	Other capital instruments that are not included in the above category	536,904	60,000	35,000	0	554,404	539,551	332,500	35,000	0	557,051	
4	Funding from retail and small business customers; of which:	92,755,777	7,938,586	62,852	16,282	91,721,814	99,996,416	7,799,337	146,671	79,380	98,463,952	
5	Stable deposits	19,566,141	914,597	0	0	19,456,702	24,234,567	456,903	36,312	32,870	23,524,265	
6	Less stable deposits	73,189,636	7,023,988	62,852	16,282	72,265,111	75,761,849	7,342,433	110,358	46,510	74,939,687	
7	Wholesale funding; of which:	90,143,781	99,125,444	7,242,178	32,714,784	81,972,112	89,742,393	94,963,783	6,399,366	29,635,205	79,228,932	
8	Operational deposits	0	670,312	0	0	335,156	0	591,956	0	0	295,978	
9	Other wholesale funding	90,143,781	98,455,131	7,242,178	32,714,784	81,636,955	89,742,393	94,371,826	6,399,366	29,635,205	78,932,954	
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0	
11	Other liabilities; of which:	916,734	22,130,894	16,924	2,383,035	772,929	1,120,914	27,615,138	46,092	2,368,445	313,614	
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/	
13	All other liabilities and equity not included in the above categories	916,734	22,130,894	16,924	2,383,035	772,929	1,120,914	27,615,138	46,092	2,368,445	313,614	
14	Total available stable funding	/	/	/	/	196,165,345	/	/	/	/	199,340,586	
Required stable funding (RSF) items (2)												
15	HQLA	/	/	/	/	7,400,237	/	/	/	/	7,941,382	
16	Deposits held at financial institutions for operational purposes	124,089	102,866	492,967	4,074	426,080	180,342	44,655	556,765	4,021	457,482	
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	13,201,904	49,310,199	10,124,515	81,819,250	98,176,539	12,579,852	54,549,704	11,221,152	91,454,286	111,670,463	
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,243,493	11,843,110	79,725	45,688	297,856	1,445,815	12,163,970	99,560	84,551	511,224	
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	4,189,099	8,419,736	1,874,681	11,755,853	15,324,550	2,458,498	9,194,209	2,369,089	12,097,373	15,703,133	
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,878,732	24,305,683	5,927,187	48,598,230	56,444,972	1,978,433	27,406,693	6,489,026	50,260,640	60,498,356	
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	54,919	3,615,628	652,485	3,707,195	4,453,107	98,682	3,170,764	713,109	3,188,172	4,057,635	
22	Residential mortgages; of which:	866	299,108	310,278	11,265,532	8,930,389	605	425,658	427,178	18,594,833	16,354,707	
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	21,931	23,528	4,753,716	3,112,646	0	135,135	139,140	12,061,809	10,511,842	
24	Securities that are not in default and do not qualify as HQLA and other similar assets	5,889,711	4,442,559	1,932,641	10,153,945	17,178,770	6,696,500	5,359,172	1,836,296	10,416,888	18,603,040	
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0	
26	Other assets; of which:	13,515,848	1,659,904	208,049	29,201,685	38,713,303	13,794,784	1,543,844	557,484	29,768,308	39,926,119	
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)	/	/	/	1,931,745	1,641,983	/	/	/	2,194,955	1,865,712	
29	Derivative assets	/	/	/	1,070,288	1,070,288	/	/	/	1,544,603	1,544,603	
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	214,947	214,947	/	/	/	315,353	315,353	
31	All other assets not included in the above categories	13,515,848	1,659,904	208,049	25,984,704	35,786,084	13,794,784	1,543,844	557,484	25,713,396	36,200,450	
32	Off-balance sheet items	/	/	/	129,347,316	2,961,304	/	/	/	133,308,885	3,278,240	
33	Total required stable funding	/	/	/	/	147,677,465	/	/	/	/	163,273,688	
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	132.8%	/	/	/	/	122.0%	