

Net Stable Funding Ratio Disclosure(Mitsubishi UFJ Financial Group)

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

Item		Current Quarter (June 30,2024)					Prior Quarter (March 31,2024)				
		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:	21,964,652	43,000	365,923	3,572,244	25,806,358	21,012,008	16,904	361,269	3,630,241	24,909,384
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	21,401,994	0	173,000	3,572,244	25,147,238	20,464,248	0	173,000	3,630,241	24,267,489
3	Other capital instruments that are not included in the above category	562,657	43,000	192,923	0	659,119	547,759	16,904	188,269	0	641,894
4	Funding from retail and small business customers; of which:	96,094,836	7,144,320	71,804	18,065	94,082,720	94,984,187	7,083,369	76,324	18,974	92,996,105
5	Stable deposits	21,365,896	329,916	0	0	20,611,022	20,623,986	328,767	0	0	19,905,116
6	Less stable deposits	74,728,939	6,814,403	71,804	18,065	73,471,698	74,360,200	6,754,602	76,324	18,974	73,090,989
7	Wholesale funding; of which:	92,102,459	110,418,081	16,829,328	18,234,504	75,409,390	94,345,980	113,527,961	12,834,356	17,263,482	72,448,504
8	Operational deposits	0	611,538	0	0	305,769	0	655,663	0	0	327,831
9	Other wholesale funding	92,102,459	109,806,542	16,829,328	18,234,504	75,103,621	94,345,980	112,872,298	12,834,356	17,263,482	72,120,673
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	13,793,001	13,831,943	9,266	3,015,752	126,392	12,665,526	13,240,633	13,753	2,491,204	105,463
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	13,793,001	13,831,943	9,266	3,015,752	126,392	12,665,526	13,240,633	13,753	2,491,204	105,463
14	Total available stable funding					195,424,862					190,459,458
Required stable funding (RSF) items (2)											
15	HQLA					9,325,151					8,936,839
16	Deposits held at financial institutions for operational purposes	341,749	243,682	495,480	4,545	643,472	115,211	104,168	459,318	4,336	401,291
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	14,506,304	58,278,654	12,331,725	89,654,012	108,858,747	14,455,317	49,985,998	11,739,238	89,093,959	105,490,820
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	1,411,967	15,086,886	48,533	11,197	265,667	1,259,205	13,506,228	55,746	81,052	307,370
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	4,038,432	10,936,140	2,505,077	13,362,159	17,593,404	4,415,313	9,078,082	2,396,733	13,840,138	17,800,258
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	2,082,003	25,918,811	7,103,014	54,466,515	62,633,928	1,961,419	22,227,892	6,729,050	53,500,759	59,954,697
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	158,022	5,824,676	1,842,695	5,334,527	7,380,850	72,318	3,780,902	924,255	4,782,685	5,492,218
22	Residential mortgages; of which:	790	307,197	304,395	10,980,800	8,577,261	843	307,253	306,032	11,142,972	8,735,895
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	20,698	23,450	5,343,367	3,501,050	0	21,061	23,970	5,375,141	3,548,395
24	Securities that are not in default and do not qualify as HQLA and other similar assets	6,973,111	6,029,618	2,370,704	10,833,338	19,788,485	6,818,536	4,866,540	2,251,675	10,529,036	18,692,597
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	25,086,194	1,793,314	170,568	28,965,935	49,711,996	24,913,126	1,597,502	228,407	28,809,505	47,836,751
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)				1,473,656	1,252,608				1,479,033	1,257,178
29	Derivative assets				2,330,991	2,330,991				1,720,070	1,720,070
30	Derivative liabilities (before deduction of variation margin posted)				309,405	309,405				257,008	257,008
31	All other assets not included in the above categories	25,086,194	1,793,314	170,568	24,851,881	45,818,991	24,913,126	1,597,502	228,407	25,353,393	44,602,494
32	Off-balance sheet items				143,996,999	3,206,844				139,028,445	3,102,263
33	Total required stable funding					171,746,213					165,767,965
34	Consolidated net stable funding ratio (NSFR)					113.7%					114.8%