

SCOPE OF CONSOLIDATION

Notes on the scope of consolidation

Differences between those companies belonging to the corporate group (hereinafter, the "holding company group") to which the calculation of consolidated capital adequacy ratio as stipulated in Article 3 of the FSA Holding Company Capital Adequacy Notification is applicable and those companies that are included in the scope of consolidation for accounting purposes

Paragraph 1 of Article 3 of the FSA Holding Company Capital Adequacy Notification states that "the provisions of Paragraph 2 of Article 5 of the Regulation on Consolidated Financial Statements shall not apply" to "financial subsidiaries" of a bank holding company. Moreover, Paragraph 3 of the said Article 3 states that "insurance-related subsidiaries" of a bank holding company "shall not be included in the scope of consolidation." In addition, with regard to affiliated companies engaged in financial operations, the FSA Holding Company Capital Adequacy Notification states that, provided certain conditions are met, such companies "can be included in the scope of consolidation and in the calculation of the consolidated capital adequacy ratio using pro rata consolidation" (under which only those portions of the affiliated company's assets, liabilities, income and expenditures that are attributable to the bank holding company or any

CC1: Composition of capital disclosure (continued)*Millions of yen, %*

| | a | b | c |
|-----------|---|---|---|
| Basel III | | | |

CC1: Composition of capital disclosure (continued)*Millions of yen, %*

| | a | b | c |
|---------------------------|-----------------------|-----------------------|------------------------------|
| Basel III Template No. | September 30, 2021 | September 30, 2020 | Reference to Template CC2 |

Additional Tier 1 capital: regulatory adjustments

5. Deferred gains or losses on derivatives under hedge accounting

CREDIT RISK

Exposures relating to funds

APPENDED FORMS

CR4: Standardized approach – credit risk exposure and Credit Risk Mitigation (CRM) effects

Millions of yen, %

Item

CR5: Standardized approach – exposures by asset classes and risk weights

Millions of yen

Millions of yen

Item
No.



Millions of yen

Item

CR6: IRB – Credit risk exposures by portfolio and PD range

Millions of yen, %, Thousands of cases, Year

Item No.


CR10: IRB – Specialized lending exposures (supervisory slotting criteria) and equity exposures (Market-Based Approach, etc.)

Millions of yen, %

September 30, 2020

CCR4: IRB – CCR exposures by portfolio and PD scale

Millions of yen, %, Thousands of cases, Year

Item No. 

SEC3: Securitization exposures subject to the calculation of the amount of credit risk-weighted assets and related capital requirements (MUFG acting as originator or sponsor)

September 30, 2020

Item
No.



September 30, 2020

Item
No.

Item
No.

MR4: Results of backtesting using the Internal Models Approach

Billions of yen

There were no hypothetical losses exceeding the VaR throughout the most recent 250 business days.

Billions of yen

Hypothetical losses exceeded the VaR amount four times in the most recent 250 business days.

| Date exceeded | March 9, 2020 | March 12, 2020 | March 16, 2020 | March 20, 2020 |
|---------------|---------------|----------------|----------------|----------------|
|---------------|---------------|----------------|----------------|----------------|

CCyB1: Geographical distribution of credit exposures used in the countercyclical buffer

Millions of yen, %

| | September 30, 2021 | | | |
|------------------------|--------------------|---|---|---|
| | a | b | c | d |
| Geographical breakdown | | | | |

ySA

TLAC1: TLAC composition

LIQUIDITY RISK

| Item No. | FY2021 Q2 | FY2021 Q1 |
|-------------|-----------|-----------|
|-------------|-----------|-----------|

