CC1: Composition of capital disclosure

Millions of yen, %

		a	b	c
Basel III Template No.	Items	September 30, 2023	September 30, 2022	Reference to Template CC2
	Common Equity Tier 1 capital: instruments and reserves			

CC1: Composition of capital disclosure (continued)

CC1: Composition of capital disclosure (continued)

CC2: Reconciliation of regulatory capital to balance sheet

Millions of yen

Items	a	b	c

CC2: Reconciliation of regulatory capital to balance sheet (continued)

Millions of yen

Items	a	b	c

Appendix

1. Shareholders’ equity

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

Millions of yen, %

Item No.	

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

Millions of yen

Item No.

Millions of yen

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

Millions of yen, %, Thousands of cases, Year

Item No.	September 30, 2023

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

Millions of yen, %, Thousands of cases, Year

Item No.	PD scale	September 30, 2022					
		g	h	i	j	k	l
		Average LGD	Average residual maturity	RWA	RWA density	EL	Eligible provisions
Sovereign exposures							
1	0.00 to <0.15	36.33%	1.7	874,451	0.57%	1,405	
2	0.15 to <0.25	35.15%	1.7	10,445	25.65%	22	
3	0.25 to <0.50	26.06%	2.8	3,467	40.01%	6	
4	0.50 to <0.75	19.89%	2.6	5,278	40.52%	13	
5	0.75 to <2.50	18.77%	2.0	15,798	39.43%	91	
6	2.50 to <10.00	44.22%	1.0	11,905	134.95%	215	
7	10.00 to <100.00	28.62%	2.0	44,587	121.94%	1,241	
8	100.00 (Default)	–	–	–	–	–	
9	Sub–total	36.33%	1.7	965,935	0.63%	2,997	4,232

Millions of yen, %, Thousands of cases, Year

Item No.

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

CCR1: Analysis of counterparty credit risk (CCR) exposure by approach

Millions of yen

Item No.	September 30, 2023

CCR3: CCR exposures by regulatory portfolio and risk weights

Millions of yen

Item No.

CCR4: IRB – CCR exposures by portfolio and PD scale

Millions of yen, %, Thousands of cases, Yea

SEC1: Securitization exposures by underlying asset type (securitization exposures subject to the calculation of the amount of credit risk–weighted assets only)

Millions of yen

Item No.	Underlying asset type

Item No.		September 30, 2023						
		i	j	k	l	m	n	o
		Synthetic securitizations (sub–total)						
			Securitization			Re–securitization		
				Retail underlying	Wholesale		Senior	Non–senior

Item No.		September 30, 2022

Millions of yen

Item

Item No.	September 30, 2022							
	a	b	c	d	e	f	g	h

IRRBB1: Interest rate risk in the banking book

Millions of yen

Item No.	a	b	c	d

TLAC1: TLAC composition

Basel III Template No.		a	b
		222b	

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				Millions of yen
		September 30, 2022		
Basel III Template No.	Item	Creditor ranking		Total

TLAC2: Material subgroup entity – creditor ranking at legal entity level
MUFG Americas Holdings Corporation (non–consolidated)

In thousand US dollars

Pledged assets

Millions of yen

	September 30, 2023
Pledged assets	
Cash and due from banks	5,222
Trading assets	253,065

EVALUATION OF THE CONSOLIDATED LIQUIDITY COVERAGE RATIO LEVEL

NET OPERATING PROFITS/RISK–WEIGHTED ASSETS BY BUSINESS GROUP