

**CC1: Composition of capital disclosure***Millions of yen, %*

	a	b	c
Basel III Template No.	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*

a	b	c
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Items

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

a	b	c
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Items

## Appendix

### 1. Shareholders' equity





















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

*Millions of yen, %*

Item  
No.

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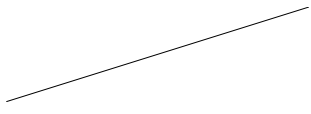




**CR5: Standardized approach – exposures by asset classes and risk weights**

*Millions of yen*

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No.



*Millions of yen*



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

*Millions of yen, %, Thousands of cases, Year*  
September 30, 2023

Item No.











**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
<b>Sovereign exposures</b>							
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*

September 30, 2023

Item No.

**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
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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







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September 30, 2022

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No.







*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

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Basel III  
Template  
No.

a

b

222b





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Millions of yen

Basel III Template No.	Item	September 30, 2022 Creditor ranking	Total
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**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*

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**September 30, 2023**

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## 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**