

(in million yen)

OV1: Overview of RWA (Mitsubishi UFJ Financial Group)					
Corresponding line # on Basel III disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		December 31, 2022	September 30, 2022	December 31, 2022	September 30, 2022
1	Credit risk (excluding counterparty credit risk)	70,236,370	72,067,715	5,815,531	5,956,328
2	Of which: standardised approach (SA)	23,942,229	27,286,342	1,915,378	2,182,907
3	Of which: advanced internal ratings-based (A-IRB) approach	40,962,811	39,773,274	3,473,646	3,372,773
	Of which: Significant investments exposure	-	-	-	-
	Of which: Estimated lease residual values exposure	9	9	0	0
	Others	5,331,319	5,008,088	426,505	400,647
4	Counterparty credit risk (CCR)	7,759,708	9,161,116	627,705	741,928
5	Of which: SA-CCR	-	-	-	-
	Of which: Current exposure method	2,502,050	2,782,836	204,703	228,656
6	Of which: Expected exposure method	-	-	-	-
	Of which: Credit valuation adjustment (CVA)	3,200,996	3,637,378	256,079	290,990
	Of which: Central counterparty related exposure (CCP)	654,104	715,930	52,328	57,274
	Others	1,402,556	2,024,971	114,594	165,008
7	Equity exposures subject to market-based approach	2,026,856	2,018,478	171,877	171,166
8	Equity investments in funds - Look-through approach	3,941,290	4,094,373	331,089	343,987
9	Equity investments in funds - Mandate-based approach	1,907,691	1,853,721	154,235	149,587
	Equity investments in funds - Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds - Simple approach (subject to 400% RW)	109,701	122,635	9,214	10,269
10	Equity investments in funds - Fall-back approach	122,155	112,762	9,772	9,020
11	Unsettled transactions	20,415	87,225	1,730	7,396
12	Securitisation exposures subject to calculation of credit RWA amounts	2,461,180	2,511,433	196,894	200,914
13	Of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	656,161	678,485	52,492	54,278
14	Of which: Securitisation external ratings-based approach (SEC-ERBA)	1,173,049	1,245,737	93,843	99,659
15	Of which: Securitisation standardised approach (SEC-SA)	524,905	480,170	41,992	38,413
	Of which: Subject to 1250% RW	107,064	107,040	8,565	8,563
16	Market risk	5,040,499	6,308,728	403,239	504,698
17	Of which: standardised approach (SA)	1,057,387	1,235,543	84,590	98,843
18	Of which: internal model approaches (IMA)	3,983,112	5,073,185	318,649	405,854
19	Operational risk	8,259,792	7,989,640	660,783	639,171
20	Of which: basic Indicator approach (BIA)	3,185,057	3,185,057	254,804	254,804
21	Of which: the standardised approach (TSA)	-	-	-	-
22	Of which: advanced measurement approaches (AMA)	5,074,735	4,804,582	405,978	384,366
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	4,803,913	4,869,877	407,371	412,965
	Risk weighted assets subject to transitional arrangements	-	-	-	-
24	Floor adjustment	19,000,613	17,816,398	1,520,049	1,425,311
25	Total (including the 1.06 scaling factor)	128,868,704	132,159,354	10,309,496	10,572,748