

Comparison of modelled and standardised RWA at risk level as of March 31, 2024

(in million yen, %)

CMS1: Comparison of modelled and standardised RWA at risk level (Mitsubishi UFJ Financial Group)					
Corresponding line # on Basel III disclosure template		a	b	c	d
		RWA			
		RWA for modelled approaches that banks have supervisory approval to use	RWA for portfolios where standardised approaches are used	Total Actual RWA (a + b) (ie RWA which banks report as current requirements)	RWA calculated using full standardised approach (ie used in the base of the output floor)
1	Credit risk (excluding counterparty credit risk)	43,606,681	22,909,435	66,516,117	124,309,931
2	Counterparty credit risk	1,607,744	5,166,301	6,774,046	9,760,668
3	Credit valuation adjustment		3,235,812	3,235,812	3,235,812
4	Securitisation exposures in the banking book	608,347	3,055,109	3,663,457	3,869,289
5	Market risk	-	2,513,152	2,513,152	2,513,152
6	Operational risk		9,141,395	9,141,395	9,141,395
7	Residual RWA		19,316,193	19,316,193	18,184,185
8	Total	45,822,773	65,337,402	111,160,175	171,014,437