

(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	
		September 30, 2024	June 30, 2024	September 30, 2024	June 30, 2024
1	Credit risk (excluding counterparty credit risk)	69,234,005	73,363,939	5,538,720	5,869,115
2	Of which: standardised approach (SA)	23,388,785	23,683,552	1,871,102	1,894,684
3	Of which: foundation internal ratings-based (F-IRB) approach	25,675,614	28,068,716	2,054,049	2,245,497
4	Of which: supervisory slotting approach	214,216	370,679	17,137	29,654
5	Of which: advanced internal ratings-based (A-IRB) approach	14,426,934	15,285,848	1,154,154	1,222,867
	Of which: Significant investments exposure	-	-	-	-
	Of which: Estimated lease residual values exposure	9	9	0	0
	Others	5,528,445	5,955,133	442,275	476,410
6	Counterparty credit risk (CCR)	5,803,544	7,148,597	464,283	571,887
7	Of which: SA-CCR	3,123,752	3,628,700	249,900	290,296
8	Of which: Expected exposure method	-	-	-	-
	Of which: Central counterparty related exposure (CCP)	413,626	551,720	33,090	44,137
9	Other CCR	2,266,166	2,968,175	181,293	237,454
10	Credit valuation adjustment (CVA)	3,187,472	3,463,285	254,997	277,063
	Of which: standardised approach for CVA (SA-CVA)	679,307	767,432	54,344	61,395
	Of which: full basic approach for CVA (BA-CVA)	-	-	-	-
	Of which: reduced basic approach for CVA (BA-CVA)	2,508,164	2,695,853	200,653	215,668
11	Equity positions under the simple risk weight approach and the internal model method during the five-year linear phase-in period	992,746	1,034,121	79,419	82,729
12	Equity investments in funds - Look-through approach	4,296,666	4,181,217	343,733	334,497
13	Equity investments in funds - Mandate-based approach	2,828,606	3,114,678	226,288	249,174
	Equity investments in funds - Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds - Simple approach (subject to 400% RW)	201,150	44,304	16,092	3,544
14	Equity investments in funds - Fall-back approach	100,735	90,165	8,058	7,213
15	Unsettled transactions	5,672	35,153	453	2,812
16	Securitisation exposures subject to calculation of credit RWA amounts	3,474,984	3,828,974	277,998	306,317
17	Of which: Securitisation IRB approach (SEC-IRBA)	593,802	667,060	47,504	53,364
18	Of which: Securitisation external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	1,022,933	1,182,275	81,834	94,582
19	Of which: Securitisation standardised approach (SEC-SA)	1,752,292	1,873,683	140,183	149,894
	Of which: Subject to 1250% RW	105,955	105,955	8,476	8,476
20	Market risk	2,941,123	2,543,068	235,289	203,445
21	Of which: standardised approach (SA)	2,927,697	2,501,779	234,215	200,142
22	Of which: internal model approaches (IMA)	-	-	-	-
	Of which: simplified standardised approach (SSA)	13,425	41,289	1,074	3,303
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	10,025,952	9,141,395	802,076	731,311
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	5,864,168	5,712,656	469,133	457,012
26	Output floor applied	-	-	-	-
27	Total	108,956,829	113,701,559	8,716,546	9,096,124