Comparison of modelled and standardised RWA at risk level as of March 31, 2025

(in million yen, %)

CMS1: Comparison of modelled and standardised RWA at risk level (Mitsubishi UFJ Financial Group)					
Basel III Template No.		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)	39,278,539	23,439,898	62,718,437	119,176,420
2	Counterparty credit risk	1,518,023	3,973,607	5,491,631	8,687,195
3	Credit valuation adjustment		2,901,170	2,901,170	2,901,170
4	Securitisation exposures in the banking book	271,110	3,534,300	3,805,410	3,938,548
5	Market risk	-	2,543,863	2,543,863	2,543,863
6	Operational risk		9,696,371	9,696,371	9,696,371
7	Residual RWA		19,773,595	19,773,595	17,296,943
8	Total	41,067,673	65,862,807	106,930,480	164,240,514