

(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	
		June 30, 2019	March 31, 2019	June 30, 2019	March 31, 2019
1	Credit risk (excluding counterparty credit risk)	66,221,508	65,897,294	5,488,141	5,469,294
2	Of which: standardised approach (SA)	21,765,258	20,207,111	1,741,220	1,616,568
3	Of which: advanced internal ratings-based (A-IRB) approach	39,671,084	41,148,081	3,364,107	3,489,357
	Of which: Significant investments exposure	-	-	-	-
	Of which: Estimated lease residual values exposure	10	10	0	0
	Others	4,785,154	4,542,091	382,812	363,367
4	Counterparty credit risk (CCR)	8,769,429	8,558,362	709,036	691,485
5	Of which: SA-CCR	-	-	-	-
	Of which: Current exposure method	2,530,690	2,441,895	208,094	200,675
6	Of which: Expected exposure method	-	-	-	-
	Of which: Credit valuation adjustment (CVA)	4,118,833	4,097,836	329,506	327,826
	Of which: Central counterparty related exposure(CCP)	677,074	715,377	54,165	57,230
	Others	1,442,830	1,303,253	117,268	105,752
7	Equity exposures subject to market-based approach	1,978,607	1,847,288	167,785	156,650
8	Equity investments in funds - Look-through approach	3,883,734	3,631,920	320,478	301,081
9	Equity investments in funds - Mandate-based approach	698,856	634,862	56,187	51,017
	Equity investments in funds - Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds - Simple approach (subject to 400% RW)	16,031	16,341	1,282	1,307
10	Equity investments in funds - Fall-back approach	62,398	64,763	4,991	5,181
11	Unsettled transactions	11,972	82,264	1,014	6,975
12	Securitisation exposures subject to calculation of credit RWA amounts	2,906,011	3,181,220	232,480	254,497
13	Of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	817,081	666,059	65,366	53,284
14	Of which: Securitisation external ratings-based approach (SEC-ERBA)	1,414,815	1,496,760	113,185	119,740
15	Of which: Securitisation standardised approach (SEC-SA)	541,024	886,176	43,281	70,894
	Of which: Subject to 1250% RW	133,090	132,224	10,647	10,577
16	Market risk	2,685,828	2,920,576	214,866	233,646
17	Of which: standardised approach (SA)	877,741	995,352	70,219	79,628
18	Of which: internal model approaches (IMA)	1,808,086	1,925,223	144,646	154,017
19	Operational risk	7,958,462	8,107,263	636,676	648,581
20	Of which: basic Indicator approach (BIA)	2,627,394	2,627,394	210,191	210,191
21	Of which: the standardised approach (TSA)	-	-	-	-
22	Of which: advanced measurement approaches (AMA)	5,331,067	5,479,869	426,485	438,389
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,775,064	3,890,974	320,125	329,954
	Risk weighted assets subject to transitional arrangements	-	-	-	-
24	Floor adjustment	13,320,233	15,220,209	1,065,618	1,217,616
25	Total (including the 1.06 scaling factor)	115,233,589	117,091,124	9,218,687	9,367,289