

Comparison of modelled and standardised RWA at risk level as of June 30, 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)	43,725,244	23,683,552	67,408,796	123,377,464
2	Counterparty credit risk	1,696,568	5,452,028	7,148,597	10,219,491
3	Credit valuation adjustment		3,463,285	3,463,285	3,463,285
4	Securitisation exposures in the banking book	667,060	3,161,914	3,828,974	4,014,659
5	Market risk	-	2,543,068	2,543,068	2,543,068
6	Operational risk		9,141,395	9,141,395	9,141,395
7	Residual RWA		20,167,441	20,167,441	17,360,848
8	Total	46,088,873	67,612,686	113,701,559	170,120,214