

Comparison of modelled and standardised RWA at risk level as of September 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) | 40,316,765 | 23,388,785 | 63,705,551 | 118,135,732 |
| 2 | Counterparty credit risk | 1,506,036 | 4,297,508 | 5,803,544 | 8,838,003 |
| 3 | Credit valuation adjustment | | 3,187,472 | 3,187,472 | 3,187,472 |
| 4 | Securitisation exposures in the banking book | 593,802 | 2,881,181 | 3,474,984 | 3,632,203 |
| 5 | Market risk | - | 2,941,123 | 2,941,123 | 2,941,123 |
| 6 | Operational risk | | 10,025,952 | 10,025,952 | 10,025,952 |
| 7 | Residual RWA | | 19,818,202 | 19,818,202 | 17,381,693 |
| 8 | Total | 42,416,604 | 66,540,225 | 108,956,829 | 164,142,181 |