**Comparison of modelled and standardised RWA at risk level as of December 31, 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) | 41,567,450 | 22,482,377 | 64,049,828 | 121,025,627 |
| 2 | Counterparty credit risk | 1,859,590 | 3,987,455 | 5,847,045 | 9,275,714 |
| 3 | Credit valuation adjustment | | 3,101,376 | 3,101,376 | 3,101,376 |
| 4 | Securitisation exposures in the banking book | 623,097 | 3,154,293 | 3,777,391 | 3,863,662 |
| 5 | Market risk | - | 3,540,085 | 3,540,085 | 3,540,085 |
| 6 | Operational risk | | 10,025,952 | 10,025,952 | 10,025,952 |
| 7 | Residual RWA | | 19,889,129 | 19,889,129 | 17,356,508 |
| 8 | Total | 44,050,138 | 66,180,670 | 110,230,808 | 168,188,927 |